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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/08/2020 TO 06/08/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	2025	06/08/2020		Bond Future	138.1916	138.1916	137.7731	137.7731	(0.303)	0.0000	0.0000	0
2020/08/06	2025	05/11/2020		Bond Future	139.5652	139.5652	139.8110	139.8110	0.176	0.0000	0.0000	3,967

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/06	2025	04/02/2021			Bond Future	139.5678	139.5678	139.8157	139.8157	0.178	0.0000	0.0000	0
2020/08/06	2025	06/05/2021			Bond Future	141.1018	141.1018	141.3523	141.3523	0.178	0.0000	0.0000	0
2020/08/06	2025	05/08/2021			Bond Future	141.0565	141.0565	141.3098	141.3098	0.180	0.0000	0.0000	0
2020/08/06	2029	06/08/2020			Bond Future	98.3781	98.3781	97.7805	97.7805	(0.607)	0.0000	0.0000	0
2020/08/06	2029	05/11/2020			Bond Future	98.2333	98.2333	97.6330	97.6330	(0.611)	0.0000	0.0000	5,012
2020/08/06	2029	04/02/2021			Bond Future	99.2949	99.2949	98.6878	98.6878	(0.611)	0.0000	0.0000	0
2020/08/06	2029	06/05/2021			Bond Future	99.2492	99.2492	98.6352	98.6352	(0.619)	0.0000	0.0000	0
2020/08/06	2029	05/08/2021			Bond Future	100.2915	100.2915	99.6712	99.6712	(0.618)	0.0000	0.0000	0
2020/08/06	2030	06/08/2020	9.11	Call	Bond Future	21.9300	0.0219	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	2030	06/08/2020	9.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2030	06/08/2020	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2030	06/08/2020	11.25	Call	Bond Future	10,677.4800	10.6775	10,867.6100	10.8676	1.781	0	0	0
2020/08/06	2030	06/08/2020	10.00	Call	Bond Future	4,097.7200	4.0977	4,287.8500	4.2879	4.640	0	0	0
2020/08/06	2030	06/08/2020	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2030	06/08/2020	10.70	Call	Bond Future	7,865.7800	7.8658	8,055.9100	8.0559	2.417	0	0	0
2020/08/06	2030	06/08/2020	9.75	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	2030	06/08/2020	9.42	Call	Bond Future	849.4000	0.8494	995.5500	0.9956	17.206	0	0	0
2020/08/06	2030	06/08/2020			Bond Future	9.2823	92.2926	9.2500	92.4827	(0.348)	0.0000	0.0000	0
2020/08/06	2030	06/08/2020	9.09	Call	Bond Future	14.6700	0.0147	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	2030	06/08/2020	9.09	Put	Bond Future	1,154.8100	1.1548	950.0100	0.9500	(17.735)	0	0	0
2020/08/06	2030	06/08/2020	10.40	Call	Bond Future	6,277.5700	6.2776	6,467.7000	6.4677	3.029	0	0	0
2020/08/06	2030	06/08/2020	10.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2030	06/08/2020	9.05	Put	Bond Future	1,385.7400	1.3857	1,189.5100	1.1895	(14.161)	0	0	0
2020/08/06	2030	06/08/2020	9.05	Call	Bond Future	6.1000	0.0061	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	2030	06/08/2020	8.36	Put	Bond Future	5,640.2400	5.6402	5,450.1100	5.4501	(3.371)	0	0	0
2020/08/06	2030	06/08/2020	8.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2030	06/08/2020	8.86	Put	Bond Future	2,528.3200	2.5283	2,338.1700	2.3382	(7.521)	0	0	0
2020/08/06	2030	06/08/2020	8.86	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	2030	06/08/2020	9.11	Put	Bond Future	1,042.6200	1.0426	830.5600	0.8306	(20.339)	0	0	0
2020/08/06	2030	06/08/2020	9.95	Call	Bond Future	3,820.1200	3.8201	4,010.2500	4.0102	4.977	0	0	0
2020/08/06	2030	06/08/2020	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2030	06/08/2020	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2030	06/08/2020	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2030	06/08/2020	10.75	Call	Bond Future	8,126.6700	8.1267	8,316.8000	8.3168	2.340	0	0	0
2020/08/06	2030	06/08/2020	10.05	Call	Bond Future	4,374.1700	4.3742	4,564.3000	4.5643	4.347	0	0	0
2020/08/06	2030	06/08/2020	9.75	Call	Bond Future	2,698.1100	2.6981	2,888.2300	2.8882	7.046	0	0	0
2020/08/06	2030	06/08/2020	9.42	Put	Bond Future	43.9800	0.0440	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	2030	06/08/2020	9.10	Call	Bond Future	17.9900	0.0180	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	2030	06/08/2020	9.10	Put	Bond Future	1,098.3800	1.0984	890.2600	0.8903	(18.948)	0	0	0
2020/08/06	2030	06/08/2020	11.47	Call	Bond Future	11,767.1000	11.7671	11,957.2300	11.9572	1.616	0	0	0
2020/08/06	2030	06/08/2020	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2030	06/08/2020	10.21	Call	Bond Future	5,251.1500	5.2512	5,441.2800	5.4413	3.621	0	0	0
2020/08/06	2030	06/08/2020	10.87	Call	Bond Future	8,748.4700	8.7485	8,938.6000	8.9386	2.173	0	0	0
2020/08/06	2030	06/08/2020	10.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2030	06/08/2020	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2030	06/08/2020	9.20	Put	Bond Future	585.8600	0.5859	295.5100	0.2955	(49.560)	0	0	0

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2020/08/06	2030	06/08/2020	9.20	Call	Bond Future	100.2200	0.1002	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	2030	06/08/2020	8.50	Put	Bond Future	4,755.6500	4.7556	4,565.5200	4.5655	(3.998)	0	0	0
2020/08/06	2030	06/08/2020	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2030	05/11/2020	9.99	Put	Bond Future	1,815.7400	1.8157	1,766.0200	1.7660	(2.738)	0	0	5,000
2020/08/06	2030	05/11/2020	8.10	Put	Bond Future	8,873.9400	8.8739	8,777.4800	8.7775	(1.087)	0	0	0
2020/08/06	2030	05/11/2020	8.73	Call	Bond Future	1,255.9600	1.2560	1,272.0100	1.2720	1.278	0	0	3,000
2020/08/06	2030	05/11/2020	10.06	Put	Bond Future	1,692.5700	1.6926	1,644.9200	1.6449	(2.815)	0	0	1,000
2020/08/06	2030	05/11/2020	9.39	Put	Bond Future	3,265.8500	3.2658	3,197.4400	3.1974	(2.095)	0	0	0
2020/08/06	2030	05/11/2020	9.38	Call	Bond Future	2,683.7700	2.6838	2,717.2200	2.7172	1.246	0	0	0
2020/08/06	2030	05/11/2020			Bond Future	9.4870	93.1872	9.4691	93.2894	(0.189)	0.0000	0.0000	101,218
2020/08/06	2030	05/11/2020	9.99	Call	Bond Future	4,623.3400	4.6233	4,675.7900	4.6758	1.134	0	0	0
2020/08/06	2030	05/11/2020	8.85	Put	Bond Future	5,194.2900	5.1943	5,110.9400	5.1109	(1.605)	0	0	0
2020/08/06	2030	05/11/2020	8.85	Call	Bond Future	1,468.7200	1.4687	1,487.5400	1.4875	1.281	0	0	3,000
2020/08/06	2030	05/11/2020	9.61	Call	Bond Future	3,346.9800	3.3470	3,387.5800	3.3876	1.213	0	0	0
2020/08/06	2030	05/11/2020	9.61	Put	Bond Future	2,649.8400	2.6498	2,588.2700	2.5883	(2.324)	0	0	3,000
2020/08/06	2030	05/11/2020	8.34	Put	Bond Future	7,578.7300	7.5787	7,485.3800	7.4854	(1.232)	0	0	0
2020/08/06	2030	05/11/2020	8.34	Call	Bond Future	726.6400	0.7266	735.4600	0.7355	1.214	0	0	1,000
2020/08/06	2030	05/11/2020	9.04	Put	Bond Future	4,446.4600	4.4465	4,367.9500	4.3680	(1.766)	0	0	0
2020/08/06	2030	05/11/2020	9.04	Call	Bond Future	1,852.5300	1.8525	1,876.1900	1.8762	1.277	0	0	1,000
2020/08/06	2030	05/11/2020	8.36	Put	Bond Future	7,475.1100	7.4751	7,382.0600	7.3821	(1.245)	0	0	0
2020/08/06	2030	05/11/2020	9.86	Put	Bond Future	2,069.6600	2.0697	2,015.9500	2.0159	(2.595)	0	0	14,160
2020/08/06	2030	05/11/2020	8.10	Call	Bond Future	504.3700	0.5044	510.0800	0.5101	1.132	0	0	3,000
2020/08/06	2030	05/11/2020	8.73	Put	Bond Future	5,705.4100	5.7054	5,619.2900	5.6193	(1.509)	0	0	0
2020/08/06	2030	05/11/2020	9.23	Put	Bond Future	3,774.8700	3.7749	3,701.6800	3.7017	(1.939)	0	0	0
2020/08/06	2030	05/11/2020	10.06	Call	Bond Future	4,881.8700	4.8819	4,936.3900	4.9364	1.117	0	0	0
2020/08/06	2030	05/11/2020	10.37	Put	Bond Future	1,233.6500	1.2336	1,194.7000	1.1947	(3.157)	0	0	15,414
2020/08/06	2030	05/11/2020	9.39	Call	Bond Future	2,710.9100	2.7109	2,744.6700	2.7447	1.245	0	0	0
2020/08/06	2030	05/11/2020	9.38	Put	Bond Future	3,296.1600	3.2962	3,227.4400	3.2274	(2.085)	0	0	0
2020/08/06	2030	05/11/2020	9.65	Call	Bond Future	3,470.4800	3.4705	3,512.3500	3.5124	1.206	0	0	0
2020/08/06	2030	05/11/2020	9.65	Put	Bond Future	2,548.1000	2.5481	2,487.8000	2.4878	(2.366)	0	0	2,500
2020/08/06	2030	05/11/2020	8.36	Call	Bond Future	748.1200	0.7481	757.2400	0.7572	1.219	0	0	14,160
2020/08/06	2030	05/11/2020	8.86	Put	Bond Future	5,153.0600	5.1531	5,069.9500	5.0700	(1.613)	0	0	0
2020/08/06	2030	05/11/2020	8.86	Call	Bond Future	1,487.4900	1.4875	1,506.5500	1.5066	1.281	0	0	14,160
2020/08/06	2030	05/11/2020	9.86	Call	Bond Future	4,162.6000	4.1626	4,211.0600	4.2111	1.164	0	0	0
2020/08/06	2030	05/11/2020	9.23	Call	Bond Future	2,295.0700	2.2951	2,324.0500	2.3241	1.263	0	0	3,000
2020/08/06	2030	05/11/2020	10.47	Call	Bond Future	6,494.1600	6.4942	6,559.9700	6.5600	1.013	0	0	0
2020/08/06	2030	05/11/2020	10.47	Put	Bond Future	1,112.2100	1.1122	1,075.8500	1.0758	(3.269)	0	0	3,000
2020/08/06	2030	05/11/2020	8.53	Put	Bond Future	6,624.8000	6.6248	6,534.6200	6.5346	(1.361)	0	0	0
2020/08/06	2030	05/11/2020	8.53	Call	Bond Future	952.8800	0.9529	964.8700	0.9649	1.258	0	0	15,414
2020/08/06	2030	05/11/2020	9.03	Put	Bond Future	4,483.9600	4.4840	4,405.1900	4.4052	(1.757)	0	0	0
2020/08/06	2030	05/11/2020	9.03	Call	Bond Future	1,830.9100	1.8309	1,854.3100	1.8543	1.278	0	0	15,414
2020/08/06	2030	05/11/2020	10.37	Call	Bond Future	6,087.5100	6.0875	6,150.7300	6.1507	1.039	0	0	0
2020/08/06	2030	05/11/2020	9.40	Call	Bond Future	2,738.2100	2.7382	2,772.2700	2.7723	1.244	0	0	0
2020/08/06	2030	05/11/2020	9.40	Put	Bond Future	3,235.7500	3.2357	3,167.6400	3.1676	(2.105)	0	0	0
2020/08/06	2030	04/02/2021	9.12	Call	Bond Future	2,508.1100	2.5081	2,538.3400	2.5383	1.205	0	0	1,000
2020/08/06	2030	04/02/2021	8.36	Call	Bond Future	1,236.2300	1.2362	1,252.3500	1.2523	1.304	0	0	800
2020/08/06	2030	04/02/2021	9.16	Call	Bond Future	2,595.4700	2.5955	2,626.5600	2.6266	1.198	0	0	0
2020/08/06	2030	04/02/2021	9.15	Put	Bond Future	5,662.9000	5.6629	5,590.8100	5.5908	(1.273)	0	0	0

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2020/08/06	2030	04/02/2021			Bond Future		9.6984	90.1673	9.6797	90.2703	(0.193)	0.0000	0.0000	0
2020/08/06	2030	04/02/2021	8.37	Put	Bond Future	8,973.5800		8.9736	8,886.8700	8.8869	(0.966)	0	0	0
2020/08/06	2030	04/02/2021	8.37	Call	Bond Future	1,248.6800		1.2487	1,264.9400	1.2649	1.302	0	0	1,000
2020/08/06	2030	04/02/2021	9.17	Call	Bond Future	2,617.4000		2.6174	2,648.7100	2.6487	1.196	0	0	0
2020/08/06	2030	04/02/2021	9.17	Put	Bond Future	5,591.8300		5.5918	5,520.1700	5.5202	(1.282)	0	0	0
2020/08/06	2030	04/02/2021	9.12	Put	Bond Future	5,770.5700		5.7706	5,697.8300	5.6978	(1.261)	0	0	0
2020/08/06	2030	04/02/2021	8.36	Put	Bond Future	9,022.4700		9.0225	8,935.6200	8.9356	(0.963)	0	0	0
2020/08/06	2030	04/02/2021	9.16	Put	Bond Future	5,627.4100		5.6274	5,555.5300	5.5555	(1.277)	0	0	0
2020/08/06	2030	04/02/2021	9.15	Call	Bond Future	2,573.4000		2.5734	2,604.2800	2.6043	1.200	0	0	0
2020/08/06	2030	04/02/2021	8.86	Put	Bond Future	6,767.6300		6.7676	6,689.5300	6.6895	(1.154)	0	0	0
2020/08/06	2030	04/02/2021	8.86	Call	Bond Future	1,988.6000		1.9886	2,013.4700	2.0135	1.251	0	0	800
2020/08/06	2030	04/02/2021	10.20	Call	Bond Future	5,476.1100		5.4761	5,530.5800	5.5306	0.995	0	0	0
2020/08/06	2030	04/02/2021	10.20	Put	Bond Future	2,766.1700		2.7662	2,717.6700	2.7177	(1.753)	0	0	1,800
2020/08/06	2030	06/05/2021	10.04	Put	Bond Future	4,194.1600		4.1942	4,139.0700	4.1391	(1.313)	0	0	0
2020/08/06	2030	06/05/2021	9.15	Call	Bond Future	2,652.4700		2.6525	2,683.9900	2.6840	1.188	0	0	0
2020/08/06	2030	06/05/2021	11.69	Call	Bond Future	10,253.9000		10.2539	10,330.8200	10.3308	0.750	0	0	0
2020/08/06	2030	06/05/2021	11.70	Put	Bond Future	1,437.3600		1.4374	1,410.5300	1.4105	(1.867)	0	0	0
2020/08/06	2030	06/05/2021			Bond Future		9.9220	91.1377	9.9025	91.2416	(0.196)	0.0000	0.0000	0
2020/08/06	2030	06/05/2021	10.74	Call	Bond Future	7,010.3900		7.0104	7,072.0300	7.0720	0.879	0	0	0
2020/08/06	2030	06/05/2021	10.74	Put	Bond Future	2,786.8300		2.7868	2,744.5800	2.7446	(1.516)	0	0	0
2020/08/06	2030	06/05/2021	7.97	Call	Bond Future	1,004.1000		1.0041	1,017.6700	1.0177	1.351	0	0	700
2020/08/06	2030	06/05/2021	9.92	Call	Bond Future	4,488.0400		4.4880	4,534.4900	4.5345	1.035	0	0	0
2020/08/06	2030	06/05/2021	10.04	Call	Bond Future	4,820.1000		4.8201	4,868.9000	4.8689	1.012	0	0	0
2020/08/06	2030	06/05/2021	9.15	Put	Bond Future	6,892.7900		6.8928	6,820.4200	6.8204	(1.050)	0	0	0
2020/08/06	2030	06/05/2021	11.69	Put	Bond Future	1,448.5200		1.4485	1,421.5500	1.4216	(1.862)	0	0	0
2020/08/06	2030	06/05/2021	11.70	Call	Bond Future	10,289.2200		10.2892	10,366.2800	10.3663	0.749	0	0	0
2020/08/06	2030	06/05/2021	7.97	Put	Bond Future	12,243.0900		12.2431	12,152.7700	12.1528	(0.738)	0	0	0
2020/08/06	2030	06/05/2021	9.92	Put	Bond Future	4,498.7000		4.4987	4,441.2600	4.4413	(1.277)	0	0	700
2020/08/06	2030	06/05/2021	9.22	Call	Bond Future	2,795.7100		2.7957	2,828.5400	2.8285	1.174	0	0	0
2020/08/06	2030	06/05/2021	9.22	Put	Bond Future	6,640.9100		6.6409	6,569.8500	6.5699	(1.070)	0	0	700
2020/08/06	2030	06/05/2021	11.71	Call	Bond Future	10,324.5600		10.3246	10,401.7700	10.4018	0.748	0	0	0
2020/08/06	2030	06/05/2021	11.71	Put	Bond Future	1,426.2600		1.4263	1,399.5800	1.3996	(1.871)	0	0	0
2020/08/06	2030	05/08/2021	10.41	Call	Bond Future	1,184.1300		1.1841	1,289.2000	1.2892	8.873	0	0	0
2020/08/06	2030	05/08/2021	10.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2030	05/08/2021			Bond Future		10.1774	88.0677	10.1570	88.1727	(0.201)	0.0000	0.0000	0
2020/08/06	2030	05/08/2021	10.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2030	05/08/2021	10.42	Call	Bond Future	1,234.5800		1.2346	1,339.6500	1.3397	8.511	0	0	0
2020/08/06	2030	05/08/2021	10.43	Call	Bond Future	1,284.9900		1.2850	1,390.0600	1.3901	8.177	0	0	0
2020/08/06	2030	05/08/2021	10.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2032	06/08/2020	9.46	Put	Bond Future	4,820.9100		4.8209	4,714.1000	4.7141	(2.216)	0	0	0
2020/08/06	2032	06/08/2020	9.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2032	06/08/2020	8.79	Put	Bond Future	9,363.8100		9.3638	9,257.0000	9.2570	(1.141)	0	0	0
2020/08/06	2032	06/08/2020	9.29	Put	Bond Future	5,945.4600		5.9455	5,838.6500	5.8387	(1.796)	0	0	0
2020/08/06	2032	06/08/2020			Bond Future		10.2225	89.7541	10.2050	89.8609	(0.171)	0.0000	0.0000	0
2020/08/06	2032	06/08/2020	9.91	Call	Bond Future	1.7500		0.0018	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	2032	06/08/2020	9.91	Put	Bond Future	1,934.4700		1.9345	1,825.9100	1.8259	(5.612)	0	0	0
2020/08/06	2032	06/08/2020	9.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/06	2032	06/08/2020	9.45	Put	Bond Future	4,886.5400		4.8865	4,779.7300	4.7797	(2.186)	0	0	0
2020/08/06	2032	06/08/2020	8.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2032	06/08/2020	9.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2032	06/08/2020	9.47	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2032	06/08/2020	9.47	Put	Bond Future	4,755.3400		4.7553	4,648.5300	4.6485	(2.246)	0	0	0
2020/08/06	2032	05/11/2020	9.61	Put	Bond Future	6,517.0000		6.5170	6,425.3300	6.4253	(1.407)	0	0	0
2020/08/06	2032	05/11/2020	10.99	Call	Bond Future	5,190.6600		5.1907	5,244.7400	5.2447	1.042	0	0	0
2020/08/06	2032	05/11/2020	9.44	Put	Bond Future	7,344.1500		7.3441	7,249.1400	7.2491	(1.294)	0	0	0
2020/08/06	2032	05/11/2020	11.08	Call	Bond Future	5,531.9600		5.5320	5,588.6000	5.5886	1.024	0	0	0
2020/08/06	2032	05/11/2020	9.77	Put	Bond Future	5,799.8400		5.7998	5,711.7400	5.7117	(1.519)	0	0	0
2020/08/06	2032	05/11/2020			Bond Future	10.4462		86.4809	10.4280	86.5883	(0.174)	0.0000	0.0000	113,422
2020/08/06	2032	05/11/2020	10.99	Put	Bond Future	2,061.2500		2.0613	2,007.9500	2.0079	(2.586)	0	0	3,000
2020/08/06	2032	05/11/2020	9.76	Call	Bond Future	1,655.9300		1.6559	1,674.9700	1.6750	1.150	0	0	0
2020/08/06	2032	05/11/2020	9.76	Put	Bond Future	5,842.9500		5.8429	5,754.6100	5.7546	(1.512)	0	0	0
2020/08/06	2032	05/11/2020	9.11	Call	Bond Future	715.1700		0.7152	722.4600	0.7225	1.019	0	0	3,000
2020/08/06	2032	05/11/2020	9.61	Call	Bond Future	1,377.5600		1.3776	1,393.2700	1.3933	1.140	0	0	3,000
2020/08/06	2032	05/11/2020	9.44	Call	Bond Future	1,108.5900		1.1086	1,120.9600	1.1210	1.116	0	0	1,000
2020/08/06	2032	05/11/2020	11.08	Put	Bond Future	1,899.9600		1.9000	1,849.2200	1.8492	(2.671)	0	0	1,000
2020/08/06	2032	05/11/2020	9.77	Call	Bond Future	1,675.8200		1.6758	1,695.1000	1.6951	1.150	0	0	0
2020/08/06	2032	05/11/2020	9.11	Put	Bond Future	9,130.3900		9.1304	9,030.3000	9.0303	(1.096)	0	0	0
2020/08/06	2032	05/11/2020	8.94	Put	Bond Future	10,125.4300		10.1254	10,023.3800	10.0234	(1.008)	0	0	0
2020/08/06	2032	05/11/2020	8.94	Call	Bond Future	559.9600		0.5600	565.2900	0.5653	0.952	0	0	1,000
2020/08/06	2032	05/11/2020	9.75	Call	Bond Future	1,636.1800		1.6362	1,654.9900	1.6550	1.150	0	0	0
2020/08/06	2032	05/11/2020	9.75	Put	Bond Future	5,886.2700		5.8863	5,797.7000	5.7977	(1.505)	0	0	0
2020/08/06	2032	04/02/2021	9.29	Call	Bond Future	1,488.3900		1.4884	1,505.8300	1.5058	1.172	0	0	800
2020/08/06	2032	04/02/2021	10.82	Put	Bond Future	4,068.1800		4.0682	4,008.0900	4.0081	(1.477)	0	0	800
2020/08/06	2032	04/02/2021	9.63	Call	Bond Future	2,005.6500		2.0056	2,028.7600	2.0288	1.152	0	0	0
2020/08/06	2032	04/02/2021			Bond Future	10.6737		87.3950	10.6548	87.5032	(0.177)	0.0000	0.0000	0
2020/08/06	2032	04/02/2021	8.79	Put	Bond Future	12,706.0700		12.7061	12,608.7300	12.6087	(0.766)	0	0	0
2020/08/06	2032	04/02/2021	8.79	Call	Bond Future	913.6300		0.9136	924.4400	0.9244	1.183	0	0	800
2020/08/06	2032	04/02/2021	9.61	Call	Bond Future	1,972.1800		1.9722	1,994.9400	1.9949	1.154	0	0	0
2020/08/06	2032	04/02/2021	9.61	Put	Bond Future	8,372.8500		8.3728	8,287.4600	8.2875	(1.020)	0	0	0
2020/08/06	2032	04/02/2021	9.29	Put	Bond Future	9,943.4400		9.9434	9,852.7300	9.8527	(0.912)	0	0	0
2020/08/06	2032	04/02/2021	10.82	Call	Bond Future	4,900.0200		4.9000	4,948.0800	4.9481	0.981	0	0	0
2020/08/06	2032	04/02/2021	9.63	Put	Bond Future	8,279.9800		8.2800	8,194.9400	8.1949	(1.027)	0	0	0
2020/08/06	2032	04/02/2021	9.62	Call	Bond Future	1,988.8600		1.9889	2,011.8000	2.0118	1.153	0	0	0
2020/08/06	2032	04/02/2021	9.62	Put	Bond Future	8,326.3300		8.3263	8,241.1200	8.2411	(1.023)	0	0	0
2020/08/06	2032	06/05/2021	12.57	Call	Bond Future	10,524.0900		10.5241	10,600.7900	10.6008	0.729	0	0	0
2020/08/06	2032	06/05/2021	12.12	Put	Bond Future	2,667.4600		2.6675	2,627.8600	2.6279	(1.485)	0	0	0
2020/08/06	2032	06/05/2021			Bond Future	10.9105		84.1904	10.8908	84.2996	(0.180)	0.0000	0.0000	0
2020/08/06	2032	06/05/2021	12.57	Put	Bond Future	1,982.3600		1.9824	1,949.8600	1.9499	(1.639)	0	0	736
2020/08/06	2032	06/05/2021	10.33	Put	Bond Future	6,901.8800		6.9019	6,830.4700	6.8305	(1.035)	0	0	0
2020/08/06	2032	06/05/2021	10.33	Call	Bond Future	3,596.5000		3.5965	3,634.2900	3.6343	1.051	0	0	736
2020/08/06	2032	06/05/2021	12.11	Call	Bond Future	8,985.3200		8.9853	9,054.7600	9.0548	0.773	0	0	0
2020/08/06	2032	06/05/2021	12.11	Put	Bond Future	2,684.5900		2.6846	2,644.8300	2.6448	(1.481)	0	0	0
2020/08/06	2032	06/05/2021	12.12	Call	Bond Future	9,017.8900		9.0179	9,087.4900	9.0875	0.772	0	0	0
2020/08/06	2032	06/05/2021	12.10	Call	Bond Future	8,952.7900		8.9528	9,022.0600	9.0221	0.774	0	0	0
2020/08/06	2032	06/05/2021	12.10	Put	Bond Future	2,701.8200		2.7018	2,661.8900	2.6619	(1.478)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/06	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2032	05/08/2021			Bond Future	11.1714	85.0535	11.1508	85.1639	(0.184)	0.0000	0.0000	0
2020/08/06	2032	05/08/2021	11.36	Call	Bond Future	1,002.6800	1.0027	1,113.1200	1.1131	11.014	0	0	0
2020/08/06	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2032	05/08/2021	11.37	Call	Bond Future	1,055.3700	1.0554	1,165.8100	1.1658	10.465	0	0	0
2020/08/06	2032	05/08/2021	11.35	Call	Bond Future	949.9400	0.9499	1,060.3800	1.0604	11.626	0	0	0
2020/08/06	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2033	06/08/2020			Bond Future	93.1008	93.1008	92.8214	92.8214	(0.300)	0.0000	0.0000	0
2020/08/06	2033	05/11/2020			Bond Future	92.8297	92.8297	93.1384	93.1384	0.333	0.0000	0.0000	9,616
2020/08/06	2033	04/02/2021			Bond Future	93.8330	93.8330	94.1447	94.1447	0.332	0.0000	0.0000	0
2020/08/06	2033	06/05/2021			Bond Future	93.6508	93.6508	93.9658	93.9658	0.336	0.0000	0.0000	0
2020/08/06	2033	05/08/2021			Bond Future	94.6344	94.6344	94.9528	94.9528	0.336	0.0000	0.0000	0
2020/08/06	2037	06/08/2020	9.88	Put	Bond Future	8,751.5100	8.7515	8,609.6700	8.6097	(1.621)	0	0	0
2020/08/06	2037	06/08/2020			Bond Future	11.1625	80.4057	11.1400	80.5476	(0.201)	0.0000	0.0000	0
2020/08/06	2037	06/08/2020	9.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2037	06/08/2020	9.87	Put	Bond Future	8,825.3300	8.8253	8,683.4900	8.6835	(1.607)	0	0	0
2020/08/06	2037	06/08/2020	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2037	06/08/2020	9.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2037	06/08/2020	9.86	Put	Bond Future	8,899.2300	8.8992	8,757.3900	8.7574	(1.594)	0	0	0
2020/08/06	2037	05/11/2020	10.18	Call	Bond Future	1,030.4500	1.0305	1,019.5700	1.0196	(1.056)	0	0	0
2020/08/06	2037	05/11/2020	10.17	Put	Bond Future	9,026.2000	9.0262	9,000.0700	9.0001	(0.289)	0	0	0
2020/08/06	2037	05/11/2020			Bond Future	11.3859	81.1851	11.3834	81.2004	(0.022)	0.0000	0.0000	139,162
2020/08/06	2037	05/11/2020	10.19	Call	Bond Future	1,043.4700	1.0435	1,032.5400	1.0325	(1.047)	0	0	0
2020/08/06	2037	05/11/2020	10.19	Put	Bond Future	8,910.6100	8.9106	8,884.3800	8.8844	(0.294)	0	0	0
2020/08/06	2037	05/11/2020	10.17	Call	Bond Future	1,017.5500	1.0175	1,006.7200	1.0067	(1.064)	0	0	0
2020/08/06	2037	05/11/2020	10.18	Put	Bond Future	8,968.3000	8.9683	8,942.1200	8.9421	(0.292)	0	0	0
2020/08/06	2037	04/02/2021	13.73	Call	Bond Future	12,346.1400	12.3461	12,349.9200	12.3499	0.031	0	0	0
2020/08/06	2037	04/02/2021	10.85	Call	Bond Future	2,909.6900	2.9097	2,902.9500	2.9030	(0.232)	0	0	0
2020/08/06	2037	04/02/2021	10.35	Call	Bond Future	1,963.2800	1.9633	1,956.5100	1.9565	(0.345)	0	0	0
2020/08/06	2037	04/02/2021	10.28	Put	Bond Future	10,445.8800	10.4459	10,423.9700	10,4240	(0.210)	0	0	0
2020/08/06	2037	04/02/2021	10.27	Call	Bond Future	1,836.5300	1.8365	1,829.8100	1.8298	(0.366)	0	0	0
2020/08/06	2037	04/02/2021			Bond Future	11.6177	77.7882	11.6151	77.8034	(0.022)	0.0000	0.0000	0
2020/08/06	2037	04/02/2021	11.97	Put	Bond Future	4,006.0700	4.0061	3,986.5900	3.9866	(0.486)	0	0	0
2020/08/06	2037	04/02/2021	11.97	Call	Bond Future	6,052.3500	6.0524	6,048.0500	6.0480	(0.071)	0	0	300
2020/08/06	2037	04/02/2021	9.65	Put	Bond Future	14,187.5200	14.1875	14,166.5900	14,1666	(0.148)	0	0	0
2020/08/06	2037	04/02/2021	9.65	Call	Bond Future	1,041.8900	1.0419	1,036.1400	1.0361	(0.552)	0	0	72
2020/08/06	2037	04/02/2021	11.90	Call	Bond Future	5,826.7100	5.8267	5,822.1600	5.8222	(0.078)	0	0	0
2020/08/06	2037	04/02/2021	13.73	Put	Bond Future	1,236.8200	1.2368	1,225.4200	1.2254	(0.922)	0	0	300
2020/08/06	2037	04/02/2021	10.85	Put	Bond Future	7,673.3800	7.6734	7,651.4600	7,6515	(0.286)	0	0	72
2020/08/06	2037	04/02/2021	10.35	Put	Bond Future	10,072.4700	10.0725	10,050.5200	10,0505	(0.218)	0	0	72
2020/08/06	2037	04/02/2021	10.28	Call	Bond Future	1,852.0600	1.8521	1,845.3300	1.8453	(0.363)	0	0	0
2020/08/06	2037	04/02/2021	10.27	Put	Bond Future	10,499.9200	10.4999	10,478.0200	10,4780	(0.209)	0	0	0
2020/08/06	2037	04/02/2021	11.90	Put	Bond Future	4,180.2900	4.1803	4,160.5600	4,1606	(0.472)	0	0	240
2020/08/06	2037	04/02/2021	10.48	Put	Bond Future	9,401.6700	9.4017	9,379.6600	9,3797	(0.234)	0	0	0
2020/08/06	2037	04/02/2021	10.48	Call	Bond Future	2,181.7200	2.1817	2,174.8900	2,1749	(0.313)	0	0	240
2020/08/06	2037	04/02/2021	10.29	Call	Bond Future	1,867.6700	1.8677	1,860.9400	1,8609	(0.360)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/06	2037	04/02/2021	10.29	Put	Bond Future	10,392.0100	10.3920	10,370.1000	10.3701	(0.211)	0	0	0
2020/08/06	2037	06/05/2021	12.42	Call	Bond Future	7,479.3200	7.4793	7,478.4600	7.4785	(0.011)	0	0	0
2020/08/06	2037	06/05/2021			Bond Future	11.8584	78.6256	11.8557	78.6407	(0.022)	0.0000	0.0000	0
2020/08/06	2037	06/05/2021	12.42	Put	Bond Future	4,354.1500	4.3542	4,338.1200	4.3381	(0.368)	0	0	0
2020/08/06	2037	06/05/2021	12.43	Call	Bond Future	7,513.0100	7.5130	7,512.1700	7.5122	(0.011)	0	0	0
2020/08/06	2037	06/05/2021	12.44	Put	Bond Future	4,313.9600	4.3140	4,297.9800	4.2980	(0.370)	0	0	0
2020/08/06	2037	06/05/2021	12.43	Put	Bond Future	4,334.0100	4.3340	4,318.0000	4.3180	(0.369)	0	0	0
2020/08/06	2037	06/05/2021	12.44	Call	Bond Future	7,546.7400	7.5467	7,545.9300	7.5459	(0.011)	0	0	0
2020/08/06	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2037	05/08/2021	12.27	Call	Bond Future	786.1500	0.7861	801.6400	0.8016	1.970	0	0	0
2020/08/06	2037	05/08/2021	12.28	Call	Bond Future	840.7300	0.8407	856.2200	0.8562	1.842	0	0	0
2020/08/06	2037	05/08/2021			Bond Future	12.1272	75.1767	12.1244	75.1922	(0.023)	0.0000	0.0000	0
2020/08/06	2037	05/08/2021	12.26	Call	Bond Future	731.5000	0.7315	746.9900	0.7470	2.118	0	0	0
2020/08/06	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2038	06/08/2020			Bond Future	103.3059	103.3059	102.9962	102.9962	(0.300)	0.0000	0.0000	0
2020/08/06	2038	05/11/2020			Bond Future	104.3327	104.3327	105.0493	105.0493	0.687	0.0000	0.0000	11,074
2020/08/06	2038	04/02/2021			Bond Future	103.7663	103.7663	104.4903	104.4903	0.698	0.0000	0.0000	0
2020/08/06	2038	06/05/2021			Bond Future	104.9071	104.9071	105.6388	105.6388	0.697	0.0000	0.0000	0
2020/08/06	2038	05/08/2021			Bond Future	104.2905	104.2905	105.0301	105.0301	0.709	0.0000	0.0000	0
2020/08/06	2040	06/08/2020	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2040	06/08/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2040	06/08/2020	10.02	Put	Bond Future	10,303.4100	10.3034	10,123.4900	10.1235	(1.746)	0	0	0
2020/08/06	2040	06/08/2020	10.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2040	06/08/2020	11.26	Put	Bond Future	1,310.7700	1.3108	1,092.9400	1.0929	(16.618)	0	0	0
2020/08/06	2040	06/08/2020			Bond Future	11.4525	81.3212	11.4250	81.5012	(0.240)	0.0000	0.0000	0
2020/08/06	2040	06/08/2020	10.04	Put	Bond Future	10,145.4300	10.1454	9,965.5100	9.9655	(1.773)	0	0	0
2020/08/06	2040	06/08/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2040	06/08/2020	10.03	Put	Bond Future	10,224.3700	10.2244	10,044.4500	10.0445	(1.760)	0	0	0
2020/08/06	2040	06/08/2020	10.85	Put	Bond Future	4,094.2600	4.0943	3,914.3400	3.9143	(4.394)	0	0	0
2020/08/06	2040	06/08/2020	11.26	Call	Bond Future	37.9100	0.0379	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	2040	06/08/2020	9.57	Put	Bond Future	13,974.9700	13.9750	13,795.0500	13.7951	(1.287)	0	0	0
2020/08/06	2040	06/08/2020	10.79	Put	Bond Future	4,520.2200	4.5202	4,340.3000	4.3403	(3.980)	0	0	0
2020/08/06	2040	06/08/2020	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2040	06/08/2020	10.07	Put	Bond Future	9,909.2700	9.9093	9,729.3500	9.7293	(1.816)	0	0	0
2020/08/06	2040	06/08/2020	10.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2040	06/08/2020	10.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2040	05/11/2020	11.00	Put	Bond Future	6,532.2900	6.5323	6,437.8200	6.4378	(1.446)	0	0	0
2020/08/06	2040	05/11/2020	10.23	Call	Bond Future	786.1100	0.7861	792.6800	0.7927	0.836	0	0	2,000
2020/08/06	2040	05/11/2020	11.70	Put	Bond Future	3,862.8100	3.8628	3,787.4800	3.7875	(1.950)	0	0	2,000
2020/08/06	2040	05/11/2020	9.50	Call	Bond Future	254.7300	0.2547	255.7900	0.2558	0.416	0	0	2,000
2020/08/06	2040	05/11/2020	10.00	Call	Bond Future	567.0900	0.5671	571.2400	0.5712	0.732	0	0	2,380
2020/08/06	2040	05/11/2020	10.30	Call	Bond Future	864.0200	0.8640	871.4900	0.8715	0.865	0	0	0
2020/08/06	2040	05/11/2020			Bond Future	11.6795	82.1095	11.6613	82.2246	(0.156)	0.0000	0.0000	69,189
2020/08/06	2040	05/11/2020	9.73	Put	Bond Future	14,438.0700	14.4381	14,325.0900	14.3251	(0.783)	0	0	0
2020/08/06	2040	05/11/2020	9.73	Call	Bond Future	374.0200	0.3740	376.1800	0.3762	0.578	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/06	2040	05/11/2020	10.23	Put	Bond Future	10,886.4800	10.8865	10,777.9100	10.7779	(0.997)	0	0	0
2020/08/06	2040	05/11/2020	10.30	Put	Bond Future	10,430.5700	10.4306	10,322.9000	10.3229	(1.032)	0	0	0
2020/08/06	2040	05/11/2020	11.00	Call	Bond Future	2,037.7900	2.0378	2,058.4600	2.0585	1.014	0	0	2,380
2020/08/06	2040	05/11/2020	11.70	Call	Bond Future	3,992.5800	3.9926	4,032.3900	4.0324	0.997	0	0	0
2020/08/06	2040	05/11/2020	9.50	Put	Bond Future	16,234.7500	16.2347	16,120.6700	16.1207	(0.703)	0	0	0
2020/08/06	2040	05/11/2020	10.00	Put	Bond Future	12,457.3900	12.4574	12,346.4000	12.3464	(0.891)	0	0	0
2020/08/06	2040	05/11/2020	10.31	Call	Bond Future	875.6100	0.8756	883.2100	0.8832	0.868	0	0	0
2020/08/06	2040	05/11/2020	10.32	Put	Bond Future	10,302.2600	10.3023	10,194.8500	10.1949	(1.043)	0	0	0
2020/08/06	2040	05/11/2020	11.50	Call	Bond Future	3,373.2800	3.3733	3,407.2500	3.4073	1.007	0	0	0
2020/08/06	2040	05/11/2020	11.50	Put	Bond Future	4,521.8900	4.5219	4,440.7200	4.4407	(1.795)	0	0	2,000
2020/08/06	2040	05/11/2020	10.31	Put	Bond Future	10,366.3100	10.3663	10,258.7700	10.2588	(1.037)	0	0	0
2020/08/06	2040	05/11/2020	10.32	Call	Bond Future	887.3100	0.8873	895.0400	0.8950	0.871	0	0	0
2020/08/06	2040	04/02/2021	9.49	Call	Bond Future	681.8700	0.6819	688.8800	0.6889	1.028	0	0	500
2020/08/06	2040	04/02/2021	9.57	Put	Bond Future	17,545.9400	17.5459	17,437.6100	17.4376	(0.617)	0	0	0
2020/08/06	2040	04/02/2021	10.07	Put	Bond Future	14,009.9500	14.0099	13,907.0300	13.9070	(0.735)	0	0	0
2020/08/06	2040	04/02/2021	10.42	Put	Bond Future	11,812.4300	11.8124	11,714.4600	11.7145	(0.829)	0	0	0
2020/08/06	2040	04/02/2021			Bond Future	11.9153	78.4721	11.8964	78.5881	(0.159)	0.0000	0.0000	0
2020/08/06	2040	04/02/2021	10.07	Call	Bond Future	1,242.0100	1.2420	1,255.1200	1.2551	1.056	0	0	800
2020/08/06	2040	04/02/2021	11.74	Call	Bond Future	4,680.5900	4.6806	4,724.6200	4.7246	0.941	0	0	0
2020/08/06	2040	04/02/2021	11.74	Put	Bond Future	5,766.0200	5.7660	5,694.0200	5.6940	(1.249)	0	0	800
2020/08/06	2040	04/02/2021	10.41	Call	Bond Future	1,695.7800	1.6958	1,713.6900	1.7137	1.056	0	0	0
2020/08/06	2040	04/02/2021	10.41	Put	Bond Future	11,872.0100	11.8720	11,773.8900	11.7739	(0.826)	0	0	0
2020/08/06	2040	04/02/2021	9.49	Put	Bond Future	18,154.2100	18.1542	18,045.1900	18.0452	(0.601)	0	0	0
2020/08/06	2040	04/02/2021	9.57	Call	Bond Future	744.6900	0.7447	752.3900	0.7524	1.034	0	0	800
2020/08/06	2040	04/02/2021	10.42	Call	Bond Future	1,710.6600	1.7107	1,728.7200	1.7287	1.056	0	0	0
2020/08/06	2040	04/02/2021	10.24	Put	Bond Future	12,913.7400	12.9137	12,813.1000	12.8131	(0.779)	0	0	0
2020/08/06	2040	04/02/2021	10.24	Call	Bond Future	1,456.3900	1.4564	1,471.7800	1.4718	1.057	0	0	500
2020/08/06	2040	04/02/2021	11.57	Call	Bond Future	4,188.7700	4.1888	4,229.1000	4.2291	0.963	0	0	0
2020/08/06	2040	04/02/2021	11.57	Put	Bond Future	6,350.3100	6.3503	6,274.6100	6.2746	(1.192)	0	0	500
2020/08/06	2040	04/02/2021	10.40	Call	Bond Future	1,680.9800	1.6810	1,698.7400	1.6987	1.057	0	0	0
2020/08/06	2040	04/02/2021	10.40	Put	Bond Future	11,931.7700	11.9318	11,833.5000	11.8335	(0.824)	0	0	0
2020/08/06	2040	06/05/2021	12.44	Put	Bond Future	5,167.6200	5.1676	5,107.9300	5.1079	(1.155)	0	0	0
2020/08/06	2040	06/05/2021			Bond Future	12.1599	79.3169	12.1402	79.4340	(0.162)	0.0000	0.0000	0
2020/08/06	2040	06/05/2021	12.43	Call	Bond Future	6,766.7800	6.7668	6,824.0800	6.8241	0.847	0	0	0
2020/08/06	2040	06/05/2021	12.43	Put	Bond Future	5,193.5400	5.1935	5,133.6800	5.1337	(1.153)	0	0	0
2020/08/06	2040	06/05/2021	12.44	Call	Bond Future	6,798.1000	6.7981	6,855.5700	6.8556	0.845	0	0	0
2020/08/06	2040	06/05/2021	12.42	Call	Bond Future	6,735.2500	6.7352	6,792.3700	6.7924	0.848	0	0	0
2020/08/06	2040	06/05/2021	12.42	Put	Bond Future	5,219.3100	5.2193	5,159.2700	5.1593	(1.150)	0	0	0
2020/08/06	2040	05/08/2021	12.47	Call	Bond Future	210.7200	0.2107	329.1300	0.3291	56.193	0	0	0
2020/08/06	2040	05/08/2021			Bond Future	12.4330	75.6248	12.4123	75.7432	(0.166)	0.0000	0.0000	0
2020/08/06	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2040	05/08/2021	12.48	Call	Bond Future	267.5500	0.2675	385.9600	0.3860	44.257	0	0	0
2020/08/06	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2040	05/08/2021	12.49	Call	Bond Future	324.3100	0.3243	442.7200	0.4427	36.511	0	0	0
2020/08/06	2044	06/08/2020	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2044	06/08/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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2020/08/06	2044	06/08/2020	11.09	Put	Bond Future	3,128.3500	3.1283	3,015.2400	3.0152	(3.616)	0	0	0
2020/08/06	2044	06/08/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2044	06/08/2020	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2044	06/08/2020			Bond Future	11.5574	77.7257	11.5400	77.8387	(0.151)	0.0000	0.0000	0
2020/08/06	2044	06/08/2020	9.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2044	06/08/2020	9.86	Put	Bond Future	12,471.9400	12.4719	12,358.9300	12.3589	(0.906)	0	0	0
2020/08/06	2044	06/08/2020	9.36	Put	Bond Future	16,798.1000	16.7981	16,685.0900	16.6851	(0.673)	0	0	0
2020/08/06	2044	06/08/2020	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2044	06/08/2020	9.98	Put	Bond Future	11,482.2300	11.4822	11,369.2200	11.3692	(0.984)	0	0	0
2020/08/06	2044	06/08/2020	9.88	Put	Bond Future	12,305.7300	12.3057	12,192.7200	12.1927	(0.918)	0	0	0
2020/08/06	2044	06/08/2020	11.09	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	2044	06/08/2020	9.01	Put	Bond Future	20,032.8800	20.0329	19,919.8700	19.9199	(0.564)	0	0	0
2020/08/06	2044	06/08/2020	9.66	Put	Bond Future	14,162.4500	14.1624	14,049.4400	14.0494	(0.798)	0	0	0
2020/08/06	2044	06/08/2020	9.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2044	06/08/2020	9.87	Put	Bond Future	12,388.7700	12.3888	12,275.7600	12.2758	(0.912)	0	0	0
2020/08/06	2044	06/08/2020	10.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2044	06/08/2020	10.93	Put	Bond Future	4,249.0000	4.2490	4,135.9900	4.1360	(2.660)	0	0	0
2020/08/06	2044	05/11/2020	11.06	Put	Bond Future	6,737.2200	6.7372	6,664.6100	6.6646	(1.078)	0	0	525
2020/08/06	2044	05/11/2020	11.43	Call	Bond Future	2,920.2500	2.9202	2,934.6000	2.9346	0.491	0	0	0
2020/08/06	2044	05/11/2020	9.72	Put	Bond Future	15,360.6500	15.3607	15,278.6100	15.2786	(0.534)	0	0	0
2020/08/06	2044	05/11/2020	9.97	Call	Bond Future	475.7900	0.4758	475.1200	0.4751	(0.141)	0	0	300
2020/08/06	2044	05/11/2020	9.29	Put	Bond Future	18,961.4400	18.9614	18,879.3600	18.8794	(0.433)	0	0	0
2020/08/06	2044	05/11/2020	9.96	Put	Bond Future	13,510.9700	13.5110	13,429.3500	13.4293	(0.604)	0	0	0
2020/08/06	2044	05/11/2020	10.36	Call	Bond Future	834.9600	0.8350	836.0000	0.8360	0.125	0	0	0
2020/08/06	2044	05/11/2020			Bond Future	11.7794	78.4791	11.7665	78.5601	(0.110)	0.0000	0.0000	48,529
2020/08/06	2044	05/11/2020	9.72	Call	Bond Future	318.4100	0.3184	317.2900	0.3173	(0.352)	0	0	1,815
2020/08/06	2044	05/11/2020	9.97	Put	Bond Future	13,436.5000	13.4365	13,354.9100	13.3549	(0.607)	0	0	0
2020/08/06	2044	05/11/2020	9.96	Call	Bond Future	468.5100	0.4685	467.8100	0.4678	(0.149)	0	0	0
2020/08/06	2044	05/11/2020	11.38	Call	Bond Future	2,784.2500	2.7843	2,797.7000	2.7977	0.483	0	0	0
2020/08/06	2044	05/11/2020	11.38	Put	Bond Future	5,357.9700	5.3580	5,290.5000	5.2905	(1.259)	0	0	300
2020/08/06	2044	05/11/2020	10.34	Call	Bond Future	812.6900	0.8127	813.6000	0.8136	0.112	0	0	0
2020/08/06	2044	05/11/2020	10.34	Put	Bond Future	10,833.8000	10.8338	10,753.7900	10.7538	(0.739)	0	0	0
2020/08/06	2044	05/11/2020	11.06	Call	Bond Future	1,991.7500	1.9918	2,000.0600	2.0001	0.417	0	0	0
2020/08/06	2044	05/11/2020	10.04	Put	Bond Future	12,921.2000	12.9212	12,839.8100	12.8398	(0.630)	0	0	0
2020/08/06	2044	05/11/2020	11.17	Put	Bond Future	6,236.3400	6.2363	6,165.3800	6.1654	(1.138)	0	0	1,815
2020/08/06	2044	05/11/2020	11.43	Put	Bond Future	5,163.6300	5.1636	5,097.0600	5.0971	(1.289)	0	0	1,815
2020/08/06	2044	05/11/2020	8.87	Put	Bond Future	22,812.0100	22.8120	22,730.2700	22.7303	(0.358)	0	0	0
2020/08/06	2044	05/11/2020	9.29	Call	Bond Future	147.0000	0.1470	145.8400	0.1458	(0.789)	0	0	300
2020/08/06	2044	05/11/2020	10.36	Put	Bond Future	10,701.7900	10.7018	10,621.9100	10.6219	(0.746)	0	0	0
2020/08/06	2044	05/11/2020	10.04	Call	Bond Future	529.2900	0.5293	528.8200	0.5288	(0.089)	0	0	525
2020/08/06	2044	05/11/2020	9.34	Put	Bond Future	18,524.5600	18.5246	18,442.4600	18.4425	(0.443)	0	0	0
2020/08/06	2044	05/11/2020	9.34	Call	Bond Future	161.7200	0.1617	160.5400	0.1605	(0.730)	0	0	525
2020/08/06	2044	05/11/2020	11.17	Call	Bond Future	2,248.8200	2.2488	2,258.7800	2.2588	0.443	0	0	0
2020/08/06	2044	05/11/2020	8.87	Call	Bond Future	61.9500	0.0620	61.1300	0.0611	(1.324)	0	0	1,815
2020/08/06	2044	05/11/2020	10.02	Put	Bond Future	13,067.3600	13.0674	12,985.9100	12.9859	(0.623)	0	0	0
2020/08/06	2044	05/11/2020	10.02	Call	Bond Future	513.5500	0.5135	513.0200	0.5130	(0.103)	0	0	1,815
2020/08/06	2044	05/11/2020	10.35	Call	Bond Future	823.7700	0.8238	824.7400	0.8247	0.118	0	0	0
2020/08/06	2044	05/11/2020	10.35	Put	Bond Future	10,767.6800	10.7677	10,687.7300	10.6877	(0.742)	0	0	0

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2020/08/06	2044	04/02/2021	10.04	Put	Bond Future	14,899.4500	14.8994	14,823.4900	14.8235	(0.510)	0	0	0
2020/08/06	2044	04/02/2021	10.37	Call	Bond Future	1,519.9200	1.5199	1,528.1200	1.5281	0.540	0	0	0
2020/08/06	2044	04/02/2021	10.35	Put	Bond Future	12,838.9700	12.8390	12,765.4700	12.7655	(0.572)	0	0	0
2020/08/06	2044	04/02/2021			Bond Future	12.0101	74.9285	11.9967	75.0101	(0.112)	0.0000	0.0000	0
2020/08/06	2044	04/02/2021	10.37	Put	Bond Future	12,712.6700	12.7127	12,639.3600	12.6394	(0.577)	0	0	0
2020/08/06	2044	04/02/2021	10.35	Call	Bond Future	1,492.5100	1.4925	1,500.5200	1.5005	0.537	0	0	0
2020/08/06	2044	04/02/2021	10.04	Call	Bond Future	1,110.7600	1.1108	1,116.3100	1.1163	0.500	0	0	0
2020/08/06	2044	04/02/2021	10.84	Call	Bond Future	2,266.5200	2.2665	2,279.6000	2.2796	0.577	0	0	0
2020/08/06	2044	04/02/2021	10.36	Put	Bond Future	12,775.7200	12.7757	12,702.3200	12.7023	(0.575)	0	0	0
2020/08/06	2044	04/02/2021	10.84	Put	Bond Future	9,974.9500	9.9750	9,906.5200	9.9065	(0.686)	0	0	265
2020/08/06	2044	04/02/2021	10.29	Call	Bond Future	1,412.3300	1.4123	1,419.8300	1.4198	0.531	0	0	0
2020/08/06	2044	04/02/2021	10.29	Put	Bond Future	13,222.6900	13.2227	13,148.6800	13.1487	(0.560)	0	0	265
2020/08/06	2044	04/02/2021	9.66	Put	Bond Future	17,688.1800	17.6882	17,609.9400	17.6099	(0.442)	0	0	0
2020/08/06	2044	04/02/2021	9.66	Call	Bond Future	746.0000	0.7460	749.2700	0.7493	0.438	0	0	265
2020/08/06	2044	04/02/2021	10.36	Call	Bond Future	1,506.1700	1.5062	1,514.2800	1.5143	0.538	0	0	0
2020/08/06	2044	06/05/2021	12.43	Put	Bond Future	5,448.4200	5.4484	5,402.0700	5.4021	(0.851)	0	0	0
2020/08/06	2044	06/05/2021	12.44	Call	Bond Future	6,524.2000	6.5242	6,560.2900	6.5603	0.553	0	0	0
2020/08/06	2044	06/05/2021			Bond Future	12.2492	75.7351	12.2351	75.8175	(0.115)	0.0000	0.0000	0
2020/08/06	2044	06/05/2021	12.45	Call	Bond Future	6,554.7200	6.5547	6,590.9400	6.5909	0.553	0	0	0
2020/08/06	2044	06/05/2021	12.45	Put	Bond Future	5,395.4000	5.3954	5,349.3000	5.3493	(0.854)	0	0	0
2020/08/06	2044	06/05/2021	12.43	Call	Bond Future	6,493.7200	6.4937	6,529.6900	6.5297	0.554	0	0	0
2020/08/06	2044	06/05/2021	12.44	Put	Bond Future	5,421.8500	5.4218	5,375.6200	5.3756	(0.853)	0	0	0
2020/08/06	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2044	05/08/2021			Bond Future	12.5160	72.1314	12.5012	72.2147	(0.118)	0.0000	0.0000	0
2020/08/06	2044	05/08/2021	12.60	Call	Bond Future	470.9800	0.4710	554.2100	0.5542	17.672	0	0	0
2020/08/06	2044	05/08/2021	12.61	Call	Bond Future	526.6700	0.5267	609.9000	0.6099	15.803	0	0	0
2020/08/06	2044	05/08/2021	12.59	Call	Bond Future	415.2100	0.4152	498.4400	0.4984	20.045	0	0	0
2020/08/06	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	2046	06/08/2020			Bond Future	92.8217	92.8217	92.5436	92.5436	(0.300)	0.0000	0.0000	0
2020/08/06	2046	05/11/2020			Bond Future	91.9804	91.9804	91.9905	91.9905	0.011	0.0000	0.0000	15,660
2020/08/06	2046	04/02/2021			Bond Future	92.9746	92.9746	92.9846	92.9846	0.011	0.0000	0.0000	0
2020/08/06	2046	06/05/2021			Bond Future	92.2098	92.2098	92.2197	92.2197	0.011	0.0000	0.0000	0
2020/08/06	2046	05/08/2021			Bond Future	93.1779	93.1779	93.1880	93.1880	0.011	0.0000	0.0000	0
2020/08/06	2050	06/08/2020			Bond Future	93.3499	93.3499	93.0701	93.0701	(0.300)	0.0000	0.0000	0
2020/08/06	2050	05/11/2020			Bond Future	94.2778	94.2778	94.2879	94.2879	0.011	0.0000	0.0000	14,181
2020/08/06	2050	04/02/2021			Bond Future	93.4097	93.4097	93.4198	93.4198	0.011	0.0000	0.0000	0
2020/08/06	2050	06/05/2021			Bond Future	94.4366	94.4366	94.4464	94.4464	0.010	0.0000	0.0000	0
2020/08/06	2050	05/08/2021			Bond Future	93.5045	93.5045	93.5146	93.5146	0.011	0.0000	0.0000	0
2020/08/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/08/06	AL37	06/08/2020			Index Future	736.9000	736.9000	737.8310	737.8310	0.126	0.0000	0.0000	0
2020/08/06	AL37	05/11/2020			Index Future	744.1220	744.1220	744.8860	744.8860	0.103	0.0000	0.0000	0
2020/08/06	AL37	04/02/2021			Index Future	751.9830	751.9830	752.7530	752.7530	0.102	0.0000	0.0000	0
2020/08/06	AL37	06/05/2021			Index Future	760.0680	760.0680	760.8450	760.8450	0.102	0.0000	0.0000	0
2020/08/06	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/08/06	AL7T	06/08/2020			Index Future	805.4100	805.4100	806.7500	806.7500	0.166	0.0000	0.0000	0
2020/08/06	AL7T	05/11/2020			Index Future	813.3030	813.3030	814.1640	814.1640	0.106	0.0000	0.0000	0
2020/08/06	AL7T	04/02/2021			Index Future	821.8960	821.8960	822.7620	822.7620	0.105	0.0000	0.0000	0
2020/08/06	AL7T	06/05/2021			Index Future	830.7320	830.7320	831.6070	831.6070	0.105	0.0000	0.0000	0
2020/08/06	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/08/06	ALBI	06/08/2020			Index Future	704.0920	704.0920	705.1090	705.1090	0.144	0.0000	0.0000	0
2020/08/06	ALBI	05/11/2020			Index Future	710.9930	710.9930	711.7460	711.7460	0.106	0.0000	0.0000	212
2020/08/06	ALBI	04/02/2021			Index Future	718.5050	718.5050	719.2630	719.2630	0.105	0.0000	0.0000	0
2020/08/06	ALBI	06/05/2021			Index Future	726.2290	726.2290	726.9950	726.9950	0.105	0.0000	0.0000	0
2020/08/06	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/08/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/08/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/08/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/06	ES33	06/08/2020			Bond Future	11.8781	74.3190	11.8650	74.3863	(0.110)	0.0000	0.0000	0
2020/08/06	ES33	05/11/2020			Bond Future	12.1519	71.2668	12.0862	71.5953	(0.541)	0.0000	0.0000	350
2020/08/06	ES33	04/02/2021			Bond Future	12.4366	72.0200	12.3680	72.3517	(0.552)	0.0000	0.0000	0
2020/08/06	ES33	06/05/2021			Bond Future	12.7272	69.0197	12.6556	69.3549	(0.563)	0.0000	0.0000	0
2020/08/06	ES33	05/08/2021			Bond Future	13.0455	69.7274	12.9705	70.0661	(0.575)	0.0000	0.0000	0
2020/08/06	ES42	06/08/2020			Bond Future	12.2729	74.0769	12.2500	74.2077	(0.187)	0.0000	0.0000	0
2020/08/06	ES42	05/11/2020			Bond Future	12.5361	70.5377	12.4860	70.8136	(0.400)	0.0000	0.0000	4,919
2020/08/06	ES42	04/02/2021			Bond Future	12.8015	71.2838	12.7491	71.5625	(0.409)	0.0000	0.0000	0
2020/08/06	ES42	06/05/2021			Bond Future	13.0827	67.7928	13.0278	68.0743	(0.420)	0.0000	0.0000	0
2020/08/06	ES42	05/08/2021			Bond Future	13.3824	68.4873	13.3247	68.7717	(0.431)	0.0000	0.0000	0
2020/08/06	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	GOVI	06/08/2020	728.12	Put	GOVI	325,870.0000	32.5870	315,570.0000	31.5570	(3.161)	0	0	0

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2020/08/06	GOVI	06/08/2020			GOVI	695.5330	695.5330	696.5630	696.5630	0.148	0.0000	0.0000	0
2020/08/06	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	GOVI	06/08/2020	728.14	Put	GOVI	326,070.0000	32.6070	315,770.0000	31.5770	(3.159)	0	0	0
2020/08/06	GOVI	06/08/2020	728.13	Put	GOVI	325,970.0000	32.5970	315,670.0000	31.5670	(3.160)	0	0	0
2020/08/06	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	GOVI	05/11/2020	737.84	Put	GOVI	354,900.0000	35.4900	348,030.0000	34.8030	(1.936)	0	0	0
2020/08/06	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	GOVI	05/11/2020			GOVI	702.3500	702.3500	703.0370	703.0370	0.098	0.0000	0.0000	1,018
2020/08/06	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	GOVI	05/11/2020	737.83	Put	GOVI	354,800.0000	35.4800	347,930.0000	34.7930	(1.936)	0	0	0
2020/08/06	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	GOVI	05/11/2020	737.85	Put	GOVI	355,000.0000	35.5000	348,130.0000	34.8130	(1.935)	0	0	0
2020/08/06	GOVI	04/02/2021	750.96	Put	GOVI	411,900.0000	41.1900	404,980.0000	40.4980	(1.680)	0	0	0
2020/08/06	GOVI	04/02/2021			GOVI	709.7700	709.7700	710.4620	710.4620	0.097	0.0000	0.0000	0
2020/08/06	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	GOVI	04/02/2021	750.95	Put	GOVI	411,800.0000	41.1800	404,880.0000	40.4880	(1.680)	0	0	0
2020/08/06	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	GOVI	04/02/2021	750.94	Put	GOVI	411,700.0000	41.1700	404,780.0000	40.4780	(1.681)	0	0	0
2020/08/06	GOVI	06/05/2021	678.67	Call	GOVI	387,310.0000	38.7310	394,290.0000	39.4290	1.802	0	0	0
2020/08/06	GOVI	06/05/2021			GOVI	717.4010	717.4010	718.0990	718.0990	0.097	0.0000	0.0000	0
2020/08/06	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	GOVI	06/05/2021	678.68	Call	GOVI	387,210.0000	38.7210	394,190.0000	39.4190	1.803	0	0	0
2020/08/06	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	GOVI	06/05/2021	678.69	Call	GOVI	387,110.0000	38.7110	394,090.0000	39.4090	1.803	0	0	0
2020/08/06	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/08/06	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/08/06	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/08/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/06	IGOV	06/08/2020			Index Future	249.3000	249.3000	249.2830	249.2830	(0.007)	0.0000	0.0000	0
2020/08/06	IGOV	05/11/2020			Index Future	251.8050	251.8050	251.8850	251.8850	0.032	0.0000	0.0000	1,258
2020/08/06	IGOV	04/02/2021			Index Future	254.5270	254.5270	254.6070	254.6070	0.031	0.0000	0.0000	0
2020/08/06	IGOV	06/05/2021			Index Future	257.3250	257.3250	257.4050	257.4050	0.031	0.0000	0.0000	0
2020/08/06	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/08/06	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/06	IS05	17/12/2020			Interest Rate Swap	94.0100	94.0100	94.0000	94.0000	(0.011)	0.0000	0.0000	0
2020/08/06	IS05	16/03/2021			Interest Rate Swap	92.2300	92.2300	92.2200	92.2200	(0.011)	0.0000	0.0000	0
2020/08/06	IS05	15/06/2021			Interest Rate Swap	90.3800	90.3800	90.3700	90.3700	(0.011)	0.0000	0.0000	0
2020/08/06	IS05	21/09/2021			Interest Rate Swap	89.3600	89.3600	89.3400	89.3400	(0.022)	0.0000	0.0000	0

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2020/08/06	IS05	21/12/2021			Interest Rate Swap	90.6300	90.6300	90.6000	90.6000	(0.033)	0.0000	0.0000	51
2020/08/06	IS05	15/03/2022			Interest Rate Swap	90.0700	90.0700	90.0400	90.0400	(0.033)	0.0000	0.0000	0
2020/08/06	IS05	21/06/2022			Interest Rate Swap	90.2000	90.2000	90.1800	90.1800	(0.022)	0.0000	0.0000	0
2020/08/06	IS05	20/09/2022			Interest Rate Swap	93.3800	93.3800	93.3600	93.3600	(0.021)	0.0000	0.0000	0
2020/08/06	IS05	20/12/2022			Interest Rate Swap	93.9000	93.9000	93.8700	93.8700	(0.032)	0.0000	0.0000	0
2020/08/06	IS05	22/03/2023			Interest Rate Swap	86.3200	86.3200	86.2800	86.2800	(0.046)	0.0000	0.0000	0
2020/08/06	IS05	20/06/2023			Interest Rate Swap	91.8900	91.8900	91.8400	91.8400	(0.054)	0.0000	0.0000	0
2020/08/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/06	IS10	17/12/2025			Interest Rate Swap	80.5100	80.5100	80.3400	80.3400	(0.211)	0.0000	0.0000	0
2020/08/06	IS10	16/03/2026			Interest Rate Swap	77.1500	77.1500	76.9700	76.9700	(0.233)	0.0000	0.0000	0
2020/08/06	IS10	15/06/2026			Interest Rate Swap	75.6700	75.6700	75.5000	75.5000	(0.225)	0.0000	0.0000	0
2020/08/06	IS10	21/09/2026			Interest Rate Swap	77.8200	77.8200	77.6500	77.6500	(0.218)	0.0000	0.0000	0
2020/08/06	IS10	21/12/2026			Interest Rate Swap	81.9800	81.9800	81.8100	81.8100	(0.207)	0.0000	0.0000	0
2020/08/06	IS10	15/03/2027			Interest Rate Swap	80.6400	80.6400	80.4700	80.4700	(0.211)	0.0000	0.0000	0
2020/08/06	IS10	21/06/2027			Interest Rate Swap	82.8600	82.8600	82.7100	82.7100	(0.181)	0.0000	0.0000	0
2020/08/06	IS10	20/09/2027			Interest Rate Swap	88.7900	88.7900	88.6500	88.6500	(0.158)	0.0000	0.0000	0
2020/08/06	IS10	20/12/2027			Interest Rate Swap	89.3200	89.3200	89.1800	89.1800	(0.157)	0.0000	0.0000	0
2020/08/06	IS10	22/03/2028			Interest Rate Swap	82.4900	82.4900	82.3400	82.3400	(0.182)	0.0000	0.0000	0
2020/08/06	IS10	20/06/2028			Interest Rate Swap	90.4200	90.4200	90.2800	90.2800	(0.155)	0.0000	0.0000	0
2020/08/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/06	JBAF	19/08/2020			Jibar Tradeable Future	3.5850	96.4150	3.5450	96.4550	(1.116)	0.0000	0.0000	0
2020/08/06	JBAF	16/09/2020			Jibar Tradeable Future	3.5350	96.4650	3.4950	96.5050	(1.132)	0.0000	0.0000	0
2020/08/06	JBAF	21/10/2020			Jibar Tradeable Future	3.4450	96.5550	3.4250	96.5750	(0.581)	0.0000	0.0000	0
2020/08/06	JBAF	18/11/2020			Jibar Tradeable Future	3.4350	96.5650	3.4150	96.5850	(0.582)	0.0000	0.0000	0
2020/08/06	JBAF	15/12/2020			Jibar Tradeable Future	3.4150	96.5850	3.4050	96.5950	(0.293)	0.0000	0.0000	10
2020/08/06	JBAF	20/01/2021			Jibar Tradeable Future	3.4250	96.5750	3.4050	96.5950	(0.584)	0.0000	0.0000	0
2020/08/06	JBAF	17/03/2021			Jibar Tradeable Future	3.4700	96.5300	3.4500	96.5500	(0.576)	0.0000	0.0000	0
2020/08/06	JBAF	15/06/2021			Jibar Tradeable Future	3.6500	96.3500	3.6300	96.3700	(0.548)	0.0000	0.0000	0
2020/08/06	JBAF	15/09/2021			Jibar Tradeable Future	3.7350	96.2650	3.7150	96.2850	(0.535)	0.0000	0.0000	0
2020/08/06	JBAF	15/12/2021			Jibar Tradeable Future	4.0000	96.0000	3.9900	96.0100	(0.250)	0.0000	0.0000	0
2020/08/06	JBAF	16/03/2022			Jibar Tradeable Future	4.1350	95.8650	4.1050	95.8950	(0.726)	0.0000	0.0000	0
2020/08/06	JBAF	15/06/2022			Jibar Tradeable Future	4.4450	95.5550	4.4550	95.5450	0.225	0.0000	0.0000	0
2020/08/06	R023	06/08/2020	7.26	Call	Bond Future	6,304.3900	6.3044	6,344.2400	6.3442	0.632	0	0	0
2020/08/06	R023	06/08/2020			Bond Future	4.6310	110.8978	4.6150	110.9376	(0.345)	0.0000	0.0000	0
2020/08/06	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R023	06/08/2020	7.27	Call	Bond Future	6,327.4700	6.3275	6,367.3200	6.3673	0.630	0	0	0
2020/08/06	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R023	06/08/2020	7.28	Call	Bond Future	6,350.5400	6.3505	6,390.3900	6.3904	0.628	0	0	0
2020/08/06	R023	05/11/2020	7.46	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	R023	05/11/2020	7.47	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	R023	05/11/2020			Bond Future	4.7124	108.0681	4.6836	108.1329	(0.611)	0.0000	0.0000	32,765
2020/08/06	R023	05/11/2020	7.46	Call	Bond Future	5,961.3800	5.9614	6,026.1700	6.0262	1.087	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/06	R023	05/11/2020	7.47	Call	Bond Future	5,982.3000	5.9823	6,047.0900	6.0471	1.083	0	0	0
2020/08/06	R023	05/11/2020	7.45	Call	Bond Future	5,940.4700	5.9405	6,005.2600	6.0053	1.091	0	0	0
2020/08/06	R023	05/11/2020	7.45	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	R023	04/02/2021	6.34	Call	Bond Future	3,109.7400	3.1097	3,171.4000	3.1714	1.983	0	0	0
2020/08/06	R023	04/02/2021	6.32	Put	Bond Future	38.5800	0.0386	35.0100	0.0350	(9.253)	0	0	0
2020/08/06	R023	04/02/2021			Bond Future	4.7778	109.2098	4.7453	109.2748	(0.679)	0.0000	0.0000	0
2020/08/06	R023	04/02/2021	6.34	Put	Bond Future	36.6600	0.0367	33.2400	0.0332	(9.329)	0	0	0
2020/08/06	R023	04/02/2021	6.32	Call	Bond Future	3,073.0500	3.0731	3,134.5600	3.1346	2.002	0	0	0
2020/08/06	R023	04/02/2021	6.33	Put	Bond Future	37.6100	0.0376	34.1100	0.0341	(9.306)	0	0	0
2020/08/06	R023	04/02/2021	6.33	Call	Bond Future	3,091.3900	3.0914	3,152.9700	3.1530	1.992	0	0	0
2020/08/06	R023	06/05/2021	7.58	Call	Bond Future	4,701.1700	4.7012	4,766.2200	4.7662	1.384	0	0	0
2020/08/06	R023	06/05/2021			Bond Future	4.8395	106.4767	4.8024	106.5424	(0.768)	0.0000	0.0000	0
2020/08/06	R023	06/05/2021	7.56	Call	Bond Future	4,668.2000	4.6682	4,733.2200	4.7332	1.393	0	0	0
2020/08/06	R023	06/05/2021	7.56	Put	Bond Future	5.6300	0.0056	5.0200	0.0050	(10.835)	0	0	0
2020/08/06	R023	06/05/2021	7.58	Put	Bond Future	5.3400	0.0053	4.7600	0.0048	(10.861)	0	0	0
2020/08/06	R023	06/05/2021	7.57	Call	Bond Future	4,684.6800	4.6847	4,749.7200	4.7497	1.388	0	0	0
2020/08/06	R023	06/05/2021	7.57	Put	Bond Future	5.4800	0.0055	4.8900	0.0049	(10.766)	0	0	0
2020/08/06	R023	05/08/2021	5.30	Call	Bond Future	510.4200	0.5104	576.8600	0.5769	13.017	0	0	0
2020/08/06	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R023	05/08/2021			Bond Future	4.9631	107.5691	4.9194	107.6356	(0.880)	0.0000	0.0000	0
2020/08/06	R023	05/08/2021	5.31	Call	Bond Future	525.5200	0.5255	591.9600	0.5920	12.643	0	0	0
2020/08/06	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R023	05/08/2021	5.29	Call	Bond Future	495.3100	0.4953	561.7500	0.5617	13.414	0	0	0
2020/08/06	R035	06/08/2020	9.92	Put	Bond Future	6,863.1700	6.8632	6,686.3100	6.6863	(2.577)	0	0	0
2020/08/06	R035	06/08/2020	10.45	Put	Bond Future	3,173.5900	3.1736	2,996.7100	2.9967	(5.573)	0	0	0
2020/08/06	R035	06/08/2020	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R035	06/08/2020	9.00	Put	Bond Future	13,820.3700	13.8204	13,643.5100	13.6435	(1.280)	0	0	0
2020/08/06	R035	06/08/2020			Bond Future	10.9326	89.1492	10.9050	89.3261	(0.252)	0.0000	0.0000	0
2020/08/06	R035	06/08/2020	9.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R035	06/08/2020	9.09	Put	Bond Future	13,106.9400	13.1069	12,930.0800	12.9301	(1.349)	0	0	0
2020/08/06	R035	06/08/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R035	06/08/2020	9.67	Put	Bond Future	8,681.9400	8.6819	8,505.0800	8.5051	(2.037)	0	0	0
2020/08/06	R035	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R035	06/08/2020	9.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R035	06/08/2020	9.91	Put	Bond Future	6,934.9300	6.9349	6,758.0700	6.7581	(2.550)	0	0	0
2020/08/06	R035	06/08/2020	10.45	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	R035	06/08/2020	9.93	Put	Bond Future	6,791.4800	6.7915	6,614.6200	6.6146	(2.604)	0	0	0
2020/08/06	R035	06/08/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R035	06/08/2020	8.75	Put	Bond Future	15,841.4400	15.8414	15,664.5800	15.6646	(1.116)	0	0	0
2020/08/06	R035	06/08/2020	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R035	05/11/2020	10.34	Put	Bond Future	6,930.0300	6.9300	6,901.8400	6.9018	(0.407)	0	0	0
2020/08/06	R035	05/11/2020			Bond Future	11.1642	85.5419	11.1616	85.5582	(0.024)	0.0000	0.0000	105,080
2020/08/06	R035	05/11/2020	10.33	Call	Bond Future	1,556.5100	1.5565	1,544.6800	1.5447	(0.760)	0	0	0
2020/08/06	R035	05/11/2020	10.33	Put	Bond Future	6,978.3700	6.9784	6,950.2200	6.9502	(0.403)	0	0	0
2020/08/06	R035	05/11/2020	10.34	Call	Bond Future	1,576.1700	1.5762	1,564.3000	1.5643	(0.753)	0	0	0
2020/08/06	R035	05/11/2020	10.32	Call	Bond Future	1,537.1600	1.5372	1,525.3700	1.5254	(0.767)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/06	R035	05/11/2020	10.32	Put	Bond Future	7,027.1000	7.0271	6,998.9900	6.9990	(0.400)	0	0	0
2020/08/06	R035	04/02/2021	11.14	Put	Bond Future	5,754.6400	5.7546	5,732.8800	5.7329	(0.378)	0	0	650
2020/08/06	R035	04/02/2021	10.04	Put	Bond Future	10,579.7300	10.5797	10,557.2600	10.5573	(0.212)	0	0	0
2020/08/06	R035	04/02/2021	10.14	Put	Bond Future	10,042.6300	10.0426	10,020.1000	10.0201	(0.224)	0	0	650
2020/08/06	R035	04/02/2021	10.05	Call	Bond Future	1,753.6200	1.7536	1,747.3200	1.7473	(0.359)	0	0	0
2020/08/06	R035	04/02/2021			Bond Future	11.4048	86.4456	11.4021	86.4618	(0.024)	0.0000	0.0000	0
2020/08/06	R035	04/02/2021	10.06	Call	Bond Future	1,768.9500	1.7690	1,762.6400	1.7626	(0.357)	0	0	0
2020/08/06	R035	04/02/2021	10.06	Put	Bond Future	10,470.9500	10.4710	10,448.4700	10.4485	(0.215)	0	0	0
2020/08/06	R035	04/02/2021	10.14	Call	Bond Future	1,894.9300	1.8949	1,888.5700	1.8886	(0.336)	0	0	0
2020/08/06	R035	04/02/2021	11.14	Call	Bond Future	4,140.3400	4.1403	4,134.7500	4.1348	(0.135)	0	0	0
2020/08/06	R035	04/02/2021	10.04	Call	Bond Future	1,738.3900	1.7384	1,732.0900	1.7321	(0.362)	0	0	0
2020/08/06	R035	04/02/2021	10.05	Put	Bond Future	10,525.2500	10.5253	10,502.7800	10.5028	(0.213)	0	0	0
2020/08/06	R035	06/05/2021	12.77	Call	Bond Future	9,382.0000	9.3820	9,383.7000	9.3837	0.018	0	0	0
2020/08/06	R035	06/05/2021	11.55	Call	Bond Future	5,332.9300	5.3329	5,331.1100	5.3311	(0.034)	0	0	0
2020/08/06	R035	06/05/2021	10.24	Put	Bond Future	11,162.6600	11.1627	11,142.7000	11.1427	(0.179)	0	0	0
2020/08/06	R035	06/05/2021	12.35	Put	Bond Future	3,925.7700	3.9258	3,910.0200	3.9100	(0.401)	0	0	0
2020/08/06	R035	06/05/2021	12.37	Call	Bond Future	7,948.6100	7.9486	7,949.1100	7.9491	0.006	0	0	0
2020/08/06	R035	06/05/2021			Bond Future	11.6459	82.9008	11.6431	82.9170	(0.024)	0.0000	0.0000	0
2020/08/06	R035	06/05/2021	12.35	Call	Bond Future	7,878.5700	7.8786	7,879.0200	7.8790	0.006	0	0	0
2020/08/06	R035	06/05/2021	12.37	Put	Bond Future	3,887.7600	3.8878	3,872.0600	3.8721	(0.404)	0	0	0
2020/08/06	R035	06/05/2021	12.77	Put	Bond Future	3,206.9500	3.2069	3,192.4500	3.1925	(0.452)	0	0	1,650
2020/08/06	R035	06/05/2021	11.55	Put	Bond Future	5,894.1900	5.8942	5,876.1700	5.8762	(0.306)	0	0	1,650
2020/08/06	R035	06/05/2021	10.24	Call	Bond Future	2,325.0600	2.3251	2,321.3000	2.3213	(0.162)	0	0	793
2020/08/06	R035	06/05/2021	12.36	Put	Bond Future	3,906.5800	3.9066	3,890.8600	3.8909	(0.402)	0	0	0
2020/08/06	R035	06/05/2021	10.81	Put	Bond Future	8,491.7500	8.4917	8,472.3400	8.4723	(0.229)	0	0	0
2020/08/06	R035	06/05/2021	10.81	Call	Bond Future	3,399.0400	3.3990	3,395.8300	3.3958	(0.094)	0	0	1,650
2020/08/06	R035	06/05/2021	12.02	Call	Bond Future	6,766.4200	6.7664	6,765.9000	6.7659	(0.008)	0	0	0
2020/08/06	R035	06/05/2021	12.02	Put	Bond Future	4,629.6000	4.6296	4,612.8800	4.6129	(0.361)	0	0	793
2020/08/06	R035	06/05/2021	11.32	Call	Bond Future	4,686.5000	4.6865	4,684.1400	4.6841	(0.050)	0	0	0
2020/08/06	R035	06/05/2021	11.32	Put	Bond Future	6,617.9800	6.6180	6,599.4200	6.5994	(0.280)	0	0	793
2020/08/06	R035	06/05/2021	12.36	Call	Bond Future	7,913.4300	7.9134	7,913.9100	7.9139	0.006	0	0	0
2020/08/06	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R035	05/08/2021			Bond Future	11.9137	83.7509	11.9107	83.7674	(0.025)	0.0000	0.0000	0
2020/08/06	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R035	05/08/2021	5.29	Put	Bond Future	54,573.0600	54.5731	54,556.5600	54.5566	(0.030)	0	0	0
2020/08/06	R035	05/08/2021	5.31	Put	Bond Future	54,339.7700	54.3398	54,323.2700	54.3233	(0.030)	0	0	0
2020/08/06	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R035	05/08/2021	5.30	Put	Bond Future	54,456.3500	54.4564	54,439.8500	54.4398	(0.030)	0	0	0
2020/08/06	R186	06/08/2020	8.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R186	06/08/2020	7.45	Call	Bond Future	115.4500	0.1154	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	R186	06/08/2020	9.00	Call	Bond Future	7,855.8000	7.8558	8,003.7300	8.0037	1.883	0	0	0
2020/08/06	R186	06/08/2020	8.00	Call	Bond Future	2,725.3000	2.7253	2,873.2300	2.8732	5.428	0	0	0
2020/08/06	R186	06/08/2020	8.25	Call	Bond Future	4,036.7300	4.0367	4,184.6600	4.1847	3.665	0	0	0
2020/08/06	R186	06/08/2020			Bond Future	7.4921	116.4680	7.4650	116.6159	(0.362)	0.0000	0.0000	0
2020/08/06	R186	06/08/2020	8.37	Call	Bond Future	4,659.3000	4.6593	4,807.2300	4.8072	3.175	0	0	0
2020/08/06	R186	06/08/2020	8.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R186	06/08/2020	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/06	R186	06/08/2020	8.38	Call	Bond Future	4,710.9800	4.7110	4,858.9100	4.8589	3.140	0	0	0
2020/08/06	R186	06/08/2020	7.45	Put	Bond Future	345.2800	0.3453	81.9000	0.0819	(76.280)	0	0	0
2020/08/06	R186	06/08/2020	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R186	06/08/2020	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R186	06/08/2020	8.36	Call	Bond Future	4,607.5900	4.6076	4,755.5200	4.7555	3.211	0	0	0
2020/08/06	R186	06/08/2020	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R186	05/11/2020	7.50	Call	Bond Future	1,770.7300	1.7707	1,812.7500	1.8128	2.373	0	0	80
2020/08/06	R186	05/11/2020	8.00	Put	Bond Future	1,506.7400	1.5067	1,450.1400	1.4501	(3.756)	0	0	0
2020/08/06	R186	05/11/2020	8.65	Call	Bond Future	5,539.0500	5.5390	5,628.7800	5.6288	1.620	0	0	0
2020/08/06	R186	05/11/2020	8.64	Put	Bond Future	646.6900	0.6467	614.9200	0.6149	(4.913)	0	0	0
2020/08/06	R186	05/11/2020			Bond Future	7.6824	117.5969	7.6592	117.7180	(0.303)	0.0000	0.0000	88,116
2020/08/06	R186	05/11/2020	7.00	Put	Bond Future	4,479.8700	4.4799	4,381.2600	4.3813	(2.201)	0	0	0
2020/08/06	R186	05/11/2020	7.00	Call	Bond Future	853.8200	0.8538	876.3900	0.8764	2.643	0	0	1,200
2020/08/06	R186	05/11/2020	8.66	Call	Bond Future	5,579.5200	5.5795	5,669.5700	5.6696	1.614	0	0	0
2020/08/06	R186	05/11/2020	8.66	Put	Bond Future	629.0400	0.6290	597.9100	0.5979	(4.949)	0	0	0
2020/08/06	R186	05/11/2020	7.50	Put	Bond Future	2,726.0500	2.7261	2,646.8900	2.6469	(2.904)	0	0	0
2020/08/06	R186	05/11/2020	6.50	Put	Bond Future	6,728.1400	6.7281	6,616.7400	6.6167	(1.656)	0	0	0
2020/08/06	R186	05/11/2020	8.00	Call	Bond Future	3,145.6900	3.1457	3,210.2700	3.2103	2.053	0	0	1,200
2020/08/06	R186	05/11/2020	7.84	Put	Bond Future	1,840.7000	1.8407	1,776.8500	1.7769	(3.469)	0	0	0
2020/08/06	R186	05/11/2020	9.26	Put	Bond Future	227.1400	0.2271	212.6200	0.2126	(6.393)	0	0	3,500
2020/08/06	R186	05/11/2020	8.65	Put	Bond Future	637.8100	0.6378	606.3600	0.6064	(4.931)	0	0	0
2020/08/06	R186	05/11/2020	8.64	Call	Bond Future	5,498.6600	5.4987	5,588.0700	5.5881	1.626	0	0	0
2020/08/06	R186	05/11/2020	6.50	Call	Bond Future	352.3800	0.3524	362.1600	0.3622	2.775	0	0	80
2020/08/06	R186	05/11/2020	7.84	Call	Bond Future	2,657.6500	2.6576	2,714.9800	2.7150	2.157	0	0	3,500
2020/08/06	R186	05/11/2020	8.34	Put	Bond Future	970.3800	0.9704	928.0000	0.9280	(4.367)	0	0	0
2020/08/06	R186	05/11/2020	8.34	Call	Bond Future	4,331.0200	4.3310	4,409.8200	4.4098	1.819	0	0	3,500
2020/08/06	R186	05/11/2020	9.26	Call	Bond Future	8,080.7800	8.0808	8,187.4400	8.1874	1.320	0	0	0
2020/08/06	R186	04/02/2021	8.15	Call	Bond Future	3,629.0200	3.6290	3,693.2400	3.6932	1.770	0	0	0
2020/08/06	R186	04/02/2021			Bond Future	7.8754	113.5593	7.8508	113.6814	(0.311)	0.0000	0.0000	0
2020/08/06	R186	04/02/2021	8.15	Put	Bond Future	2,273.7800	2.2738	2,215.9300	2.2159	(2.544)	0	0	0
2020/08/06	R186	04/02/2021	8.00	Put	Bond Future	2,593.1900	2.5932	2,530.3800	2.5304	(2.422)	0	0	15,177
2020/08/06	R186	04/02/2021	8.16	Call	Bond Future	3,657.8100	3.6578	3,722.3500	3.7224	1.764	0	0	0
2020/08/06	R186	04/02/2021	8.17	Put	Bond Future	2,233.6000	2.2336	2,176.3900	2.1764	(2.561)	0	0	0
2020/08/06	R186	04/02/2021	8.00	Call	Bond Future	3,210.7900	3.2108	3,270.0500	3.2700	1.846	0	0	0
2020/08/06	R186	04/02/2021	8.16	Put	Bond Future	2,253.6200	2.2536	2,196.0900	2.1961	(2.553)	0	0	0
2020/08/06	R186	04/02/2021	8.17	Call	Bond Future	3,686.7200	3.6867	3,751.5800	3.7516	1.759	0	0	0
2020/08/06	R186	06/05/2021	10.76	Put	Bond Future	304.4000	0.3044	293.1200	0.2931	(3.706)	0	0	0
2020/08/06	R186	06/05/2021	10.77	Call	Bond Future	12,154.4300	12.1544	12,266.4700	12.2665	0.922	0	0	0
2020/08/06	R186	06/05/2021			Bond Future	8.0837	114.7811	8.0577	114.9043	(0.322)	0.0000	0.0000	0
2020/08/06	R186	06/05/2021	10.78	Call	Bond Future	12,191.9800	12.1920	12,304.1300	12.3041	0.920	0	0	0
2020/08/06	R186	06/05/2021	10.78	Put	Bond Future	297.4100	0.2974	286.3400	0.2863	(3.722)	0	0	0
2020/08/06	R186	06/05/2021	10.76	Call	Bond Future	12,116.8900	12.1169	12,228.8300	12.2288	0.924	0	0	0
2020/08/06	R186	06/05/2021	10.77	Put	Bond Future	300.8900	0.3009	289.7100	0.2897	(3.716)	0	0	0
2020/08/06	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R186	05/08/2021	8.61	Call	Bond Future	1,256.2800	1.2563	1,380.8700	1.3809	9.917	0	0	0
2020/08/06	R186	05/08/2021			Bond Future	8.3287	110.6782	8.3011	110.8028	(0.332)	0.0000	0.0000	0
2020/08/06	R186	05/08/2021	8.62	Call	Bond Future	1,300.6200	1.3006	1,425.2100	1.4252	9.579	0	0	0
2020/08/06	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/06	R186	05/08/2021	8.63	Call	Bond Future	1,344.9200	1.3449	1,469.5100	1.4695	9.264	0	0	0
2020/08/06	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R197	06/08/2020			Bond Future	305.0766	305.0766	304.1465	304.1465	(0.305)	0.0000	0.0000	0
2020/08/06	R197	05/11/2020			Bond Future	308.1088	308.1088	308.1262	308.1262	0.006	0.0000	0.0000	2,598
2020/08/06	R197	04/02/2021			Bond Future	303.5995	303.5995	303.6158	303.6158	0.005	0.0000	0.0000	0
2020/08/06	R197	06/05/2021			Bond Future	306.9371	306.9371	306.9532	306.9532	0.005	0.0000	0.0000	0
2020/08/06	R197	05/08/2021			Bond Future	302.1724	302.1724	302.1892	302.1892	0.006	0.0000	0.0000	0
2020/08/06	R202	06/08/2020			Bond Future	205.9333	205.9333	206.1587	206.1587	0.109	0.0000	0.0000	0
2020/08/06	R202	05/11/2020			Bond Future	207.9803	207.9803	209.0703	209.0703	0.524	0.0000	0.0000	8,104
2020/08/06	R202	04/02/2021			Bond Future	206.0640	206.0640	207.1653	207.1653	0.534	0.0000	0.0000	0
2020/08/06	R202	06/05/2021			Bond Future	208.3292	208.3292	209.4421	209.4421	0.534	0.0000	0.0000	0
2020/08/06	R202	05/08/2021			Bond Future	206.2743	206.2743	207.3992	207.3992	0.545	0.0000	0.0000	0
2020/08/06	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R208	06/08/2020			Bond Future	3.5491	104.4544	3.4800	104.4983	(1.948)	0.0000	0.0000	0
2020/08/06	R208	06/08/2020	5.56	Call	Bond Future	1,260.9300	1.2609	1,304.7900	1.3048	3.478	0	0	0
2020/08/06	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R208	06/08/2020	5.57	Call	Bond Future	1,267.1300	1.2671	1,310.9900	1.3110	3.461	0	0	0
2020/08/06	R208	06/08/2020	5.55	Call	Bond Future	1,254.7300	1.2547	1,298.5900	1.2986	3.496	0	0	0
2020/08/06	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R208	05/11/2020	4.78	Call	Bond Future	576.2100	0.5762	575.1200	0.5751	(0.189)	0	0	0
2020/08/06	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/06	R208	05/11/2020			Bond Future	3.2918	102.0770	3.2946	102.0759	0.086	0.0000	0.0000	7,525
2020/08/06	R208	05/11/2020	4.79	Call	Bond Future	580.0500	0.5801	578.9600	0.5790	(0.188)	0	0	0
2020/08/06	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/06	R208	05/11/2020	4.77	Call	Bond Future	572.3600	0.5724	571.2700	0.5713	(0.190)	0	0	0
2020/08/06	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R209	06/08/2020	5.55	Put	Bond Future	41,295.0200	41.2950	41,226.9900	41.2270	(0.165)	0	0	0
2020/08/06	R209	06/08/2020			Bond Future	10.8073	68.2381	10.7950	68.3061	(0.114)	0.0000	0.0000	0
2020/08/06	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R209	06/08/2020	5.57	Put	Bond Future	41,078.2100	41.0782	41,010.1800	41.0102	(0.166)	0	0	0
2020/08/06	R209	06/08/2020	5.56	Put	Bond Future	41,186.5400	41.1865	41,118.5100	41.1185	(0.165)	0	0	0
2020/08/06	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R209	05/11/2020	10.02	Call	Bond Future	1,218.4900	1.2185	1,222.5000	1.2225	0.329	0	0	0
2020/08/06	R209	05/11/2020			Bond Future	11.0110	65.7607	10.9983	65.8291	(0.115)	0.0000	0.0000	26,289
2020/08/06	R209	05/11/2020	10.00	Call	Bond Future	1,189.8900	1.1899	1,193.7100	1.1937	0.321	0	0	0
2020/08/06	R209	05/11/2020	10.00	Put	Bond Future	6,974.6900	6.9747	6,910.1600	6.9102	(0.925)	0	0	0
2020/08/06	R209	05/11/2020	10.02	Put	Bond Future	6,881.7800	6.8818	6,817.4400	6.8174	(0.935)	0	0	0
2020/08/06	R209	05/11/2020	10.01	Call	Bond Future	1,204.1300	1.2041	1,208.0500	1.2081	0.326	0	0	0
2020/08/06	R209	05/11/2020	10.01	Put	Bond Future	6,928.1400	6.9281	6,863.7100	6.8637	(0.930)	0	0	0
2020/08/06	R209	04/02/2021	10.12	Put	Bond Future	8,102.1300	8.1021	8,044.8600	8.0449	(0.707)	0	0	0
2020/08/06	R209	04/02/2021			Bond Future	11.2169	66.4558	11.2037	66.5247	(0.117)	0.0000	0.0000	0
2020/08/06	R209	04/02/2021	10.11	Call	Bond Future	1,951.8100	1.9518	1,963.2500	1.9632	0.586	0	0	0
2020/08/06	R209	04/02/2021	10.11	Put	Bond Future	8,146.3100	8.1463	8,088.9300	8.0889	(0.704)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/06	R209	04/02/2021	10.12	Call	Bond Future	1,967.3800	1.9674	1,978.9300	1.9789	0.587	0	0	0
2020/08/06	R209	04/02/2021	10.10	Call	Bond Future	1,936.3200	1.9363	1,947.6600	1.9477	0.586	0	0	0
2020/08/06	R209	04/02/2021	10.10	Put	Bond Future	8,190.6400	8.1906	8,133.1600	8.1332	(0.702)	0	0	0
2020/08/06	R209	06/05/2021	12.25	Put	Bond Future	3,275.7100	3.2757	3,243.6200	3.2436	(0.980)	0	0	1,000
2020/08/06	R209	06/05/2021	12.23	Put	Bond Future	3,307.5800	3.3076	3,275.3000	3.2753	(0.976)	0	0	0
2020/08/06	R209	06/05/2021	12.22	Call	Bond Future	7,168.7700	7.1688	7,205.8300	7.2058	0.517	0	0	0
2020/08/06	R209	06/05/2021			Bond Future	11.4293	64.0307	11.4157	64.1002	(0.119)	0.0000	0.0000	460
2020/08/06	R209	06/05/2021	10.25	Put	Bond Future	8,872.2300	8.8722	8,818.2800	8.8183	(0.608)	0	0	0
2020/08/06	R209	06/05/2021	10.25	Call	Bond Future	2,429.8600	2.4299	2,445.3600	2.4454	0.638	0	0	1,000
2020/08/06	R209	06/05/2021	11.25	Call	Bond Future	4,497.9000	4.4979	4,524.3200	4.5243	0.587	0	0	0
2020/08/06	R209	06/05/2021	11.25	Put	Bond Future	5,420.5200	5.4205	5,377.4900	5.3775	(0.794)	0	0	1,000
2020/08/06	R209	06/05/2021	12.25	Call	Bond Future	7,259.9900	7.2600	7,297.3500	7.2974	0.515	0	0	0
2020/08/06	R209	06/05/2021	12.23	Call	Bond Future	7,199.2100	7.1992	7,236.3800	7.2364	0.516	0	0	0
2020/08/06	R209	06/05/2021	12.22	Put	Bond Future	3,323.5400	3.3235	3,291.1500	3.2912	(0.975)	0	0	0
2020/08/06	R209	06/05/2021	12.24	Call	Bond Future	7,229.6900	7.2297	7,266.9600	7.2670	0.516	0	0	0
2020/08/06	R209	06/05/2021	12.24	Put	Bond Future	3,291.7000	3.2917	3,259.5200	3.2595	(0.978)	0	0	0
2020/08/06	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R209	05/08/2021			Bond Future	11.6603	64.6872	11.6461	64.7575	(0.122)	0.0000	0.0000	0
2020/08/06	R209	05/08/2021	11.80	Call	Bond Future	685.1700	0.6852	755.3900	0.7554	10.249	0	0	0
2020/08/06	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R209	05/08/2021	11.81	Call	Bond Future	733.8000	0.7338	804.0200	0.8040	9.569	0	0	0
2020/08/06	R209	05/08/2021	11.79	Call	Bond Future	636.4800	0.6365	706.7000	0.7067	11.033	0	0	0
2020/08/06	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R210	06/08/2020			Bond Future	183.9131	183.9131	182.7450	182.7450	(0.635)	0.0000	0.0000	0
2020/08/06	R210	05/11/2020			Bond Future	183.0670	183.0670	181.2252	181.2252	(1.006)	0.0000	0.0000	2,374
2020/08/06	R210	04/02/2021			Bond Future	185.0456	185.0456	183.1833	183.1833	(1.006)	0.0000	0.0000	0
2020/08/06	R210	06/05/2021			Bond Future	184.3709	184.3709	182.4878	182.4878	(1.021)	0.0000	0.0000	0
2020/08/06	R210	05/08/2021			Bond Future	186.3070	186.3070	184.4043	184.4043	(1.021)	0.0000	0.0000	0
2020/08/06	R212	06/08/2020			Bond Future	165.7557	165.7557	165.2472	165.2472	(0.307)	0.0000	0.0000	0
2020/08/06	R212	05/11/2020			Bond Future	167.4033	167.4033	167.4574	167.4574	0.032	0.0000	0.0000	6,967
2020/08/06	R212	04/02/2021			Bond Future	166.9182	166.9182	166.9723	166.9723	0.032	0.0000	0.0000	0
2020/08/06	R212	06/05/2021			Bond Future	168.7530	168.7530	168.8074	168.8074	0.032	0.0000	0.0000	0
2020/08/06	R212	05/08/2021			Bond Future	168.1981	168.1981	168.2533	168.2533	0.033	0.0000	0.0000	0
2020/08/06	R213	06/08/2020	9.31	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	R213	06/08/2020			Bond Future	9.7523	85.2442	9.7300	85.3718	(0.229)	0.0000	0.0000	0
2020/08/06	R213	06/08/2020	9.29	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	R213	06/08/2020	9.29	Put	Bond Future	2,694.7700	2.6948	2,567.2200	2.5672	(4.733)	0	0	0
2020/08/06	R213	06/08/2020	9.31	Put	Bond Future	2,575.8200	2.5758	2,448.2600	2.4483	(4.952)	0	0	0
2020/08/06	R213	06/08/2020	9.30	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	R213	06/08/2020	9.30	Put	Bond Future	2,635.2600	2.6353	2,507.7100	2.5077	(4.840)	0	0	0
2020/08/06	R213	05/11/2020	9.60	Put	Bond Future	4,168.0900	4.1681	4,110.6900	4.1107	(1.377)	0	0	0
2020/08/06	R213	05/11/2020	9.59	Call	Bond Future	2,112.8500	2.1128	2,125.9100	2.1259	0.618	0	0	0
2020/08/06	R213	05/11/2020			Bond Future	9.9611	82.5438	9.9484	82.6144	(0.128)	0.0000	0.0000	16,316
2020/08/06	R213	05/11/2020	9.60	Call	Bond Future	2,135.5000	2.1355	2,148.7400	2.1487	0.620	0	0	0
2020/08/06	R213	05/11/2020	9.59	Put	Bond Future	4,202.6700	4.2027	4,145.0900	4.1451	(1.370)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/06	R213	05/11/2020	9.61	Call	Bond Future	2,158.3000	2.1583	2,171.7100	2.1717	0.621	0	0	0
2020/08/06	R213	05/11/2020	9.61	Put	Bond Future	4,133.7100	4.1337	4,076.4800	4.0765	(1.384)	0	0	0
2020/08/06	R213	04/02/2021	9.40	Call	Bond Future	2,220.0000	2.2200	2,235.3100	2.2353	0.690	0	0	0
2020/08/06	R213	04/02/2021	9.39	Put	Bond Future	6,576.1800	6.5762	6,520.3500	6.5203	(0.849)	0	0	0
2020/08/06	R213	04/02/2021			Bond Future	10.1770	83.4158	10.1638	83.4868	(0.130)	0.0000	0.0000	0
2020/08/06	R213	04/02/2021	9.41	Call	Bond Future	2,239.1400	2.2391	2,254.5800	2.2546	0.690	0	0	0
2020/08/06	R213	04/02/2021	9.41	Put	Bond Future	6,499.3600	6.4994	6,443.7900	6.4438	(0.855)	0	0	0
2020/08/06	R213	04/02/2021	9.40	Put	Bond Future	6,537.6900	6.5377	6,481.9900	6.4820	(0.852)	0	0	0
2020/08/06	R213	04/02/2021	9.39	Call	Bond Future	2,200.9600	2.2010	2,216.1400	2.2161	0.690	0	0	0
2020/08/06	R213	06/05/2021	11.91	Put	Bond Future	1,892.4200	1.8924	1,868.2600	1.8683	(1.277)	0	0	0
2020/08/06	R213	06/05/2021			Bond Future	10.3945	80.7836	10.3808	80.8553	(0.132)	0.0000	0.0000	0
2020/08/06	R213	06/05/2021	11.90	Call	Bond Future	9,263.0900	9.2631	9,310.4800	9.3105	0.512	0	0	0
2020/08/06	R213	06/05/2021	11.90	Put	Bond Future	1,905.7500	1.9057	1,881.4800	1.8815	(1.274)	0	0	0
2020/08/06	R213	06/05/2021	11.91	Call	Bond Future	9,295.5400	9.2955	9,343.0400	9.3430	0.511	0	0	0
2020/08/06	R213	06/05/2021	11.89	Call	Bond Future	9,230.6700	9.2307	9,277.9500	9.2779	0.512	0	0	0
2020/08/06	R213	06/05/2021	11.89	Put	Bond Future	1,919.1500	1.9191	1,894.7700	1.8948	(1.270)	0	0	0
2020/08/06	R213	05/08/2021	10.85	Call	Bond Future	1,055.2500	1.0553	1,127.7800	1.1278	6.873	0	0	0
2020/08/06	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R213	05/08/2021			Bond Future	10.6388	81.6122	10.6244	81.6848	(0.135)	0.0000	0.0000	0
2020/08/06	R213	05/08/2021	10.86	Call	Bond Future	1,104.7500	1.1047	1,177.2800	1.1773	6.565	0	0	0
2020/08/06	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R213	05/08/2021	10.84	Call	Bond Future	1,005.7100	1.0057	1,078.2400	1.0782	7.212	0	0	0
2020/08/06	R214	06/08/2020	9.98	Put	Bond Future	6,741.0500	6.7411	6,616.5600	6.6166	(1.847)	0	0	0
2020/08/06	R214	06/08/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R214	06/08/2020			Bond Future	11.0922	66.0102	11.0700	66.1346	(0.201)	0.0000	0.0000	0
2020/08/06	R214	06/08/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R214	06/08/2020	9.97	Put	Bond Future	6,806.7700	6.8068	6,682.2800	6.6823	(1.829)	0	0	0
2020/08/06	R214	06/08/2020	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R214	06/08/2020	9.99	Put	Bond Future	6,675.4300	6.6754	6,550.9400	6.5509	(1.865)	0	0	0
2020/08/06	R214	05/11/2020	10.26	Put	Bond Future	7,263.2100	7.2632	7,177.0700	7.1771	(1.186)	0	0	0
2020/08/06	R214	05/11/2020			Bond Future	11.2926	63.3752	11.2747	63.4722	(0.158)	0.0000	0.0000	16,512
2020/08/06	R214	05/11/2020	10.25	Call	Bond Future	1,209.6700	1.2097	1,220.4400	1.2204	0.890	0	0	0
2020/08/06	R214	05/11/2020	10.25	Put	Bond Future	7,311.6800	7.3117	7,225.3900	7.2254	(1.180)	0	0	0
2020/08/06	R214	05/11/2020	10.26	Call	Bond Future	1,224.1900	1.2242	1,235.1100	1.2351	0.892	0	0	0
2020/08/06	R214	05/11/2020	10.24	Call	Bond Future	1,195.8900	1.1959	1,206.5000	1.2065	0.887	0	0	0
2020/08/06	R214	05/11/2020	10.24	Put	Bond Future	7,360.9900	7.3610	7,274.5400	7.2745	(1.174)	0	0	0
2020/08/06	R214	04/02/2021	10.33	Call	Bond Future	1,946.0900	1.9461	1,965.8100	1.9658	1.013	0	0	0
2020/08/06	R214	04/02/2021			Bond Future	11.4992	64.0447	11.4807	64.1426	(0.161)	0.0000	0.0000	0
2020/08/06	R214	04/02/2021	10.31	Call	Bond Future	1,915.1100	1.9151	1,934.5300	1.9345	1.014	0	0	0
2020/08/06	R214	04/02/2021	10.31	Put	Bond Future	8,739.5000	8.7395	8,661.0900	8.6611	(0.897)	0	0	0
2020/08/06	R214	04/02/2021	10.33	Put	Bond Future	8,645.8600	8.6459	8,567.7500	8.5677	(0.903)	0	0	0
2020/08/06	R214	04/02/2021	10.32	Call	Bond Future	1,930.5600	1.9306	1,950.1300	1.9501	1.014	0	0	0
2020/08/06	R214	04/02/2021	10.32	Put	Bond Future	8,692.6000	8.6926	8,614.3400	8.6143	(0.900)	0	0	0
2020/08/06	R214	06/05/2021	12.26	Call	Bond Future	6,607.9100	6.6079	6,660.7400	6.6607	0.799	0	0	0
2020/08/06	R214	06/05/2021	12.25	Put	Bond Future	3,888.0000	3.8880	3,841.9000	3.8419	(1.186)	0	0	0
2020/08/06	R214	06/05/2021			Bond Future	11.7048	61.4564	11.6856	61.5552	(0.165)	0.0000	0.0000	0

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2020/08/06	R214	06/05/2021	12.27	Call	Bond Future	6,637.0900	6.6371	6,690.0600	6.6901	0.798	0	0	0
2020/08/06	R214	06/05/2021	12.27	Put	Bond Future	3,851.5800	3.8516	3,805.7700	3.8058	(1.189)	0	0	0
2020/08/06	R214	06/05/2021	12.26	Put	Bond Future	3,869.8400	3.8698	3,823.8900	3.8239	(1.187)	0	0	0
2020/08/06	R214	06/05/2021	12.25	Call	Bond Future	6,578.5600	6.5786	6,631.2400	6.6312	0.801	0	0	0
2020/08/06	R214	05/08/2021	12.01	Call	Bond Future	388.0200	0.3880	487.9400	0.4879	25.751	0	0	0
2020/08/06	R214	05/08/2021			Bond Future	11.9314	62.0866	11.9113	62.1865	(0.168)	0.0000	0.0000	0
2020/08/06	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R214	05/08/2021	12.02	Call	Bond Future	437.1000	0.4371	537.0200	0.5370	22.860	0	0	0
2020/08/06	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R214	05/08/2021	12.03	Call	Bond Future	486.1200	0.4861	586.0400	0.5860	20.555	0	0	0
2020/08/06	R248	06/08/2020	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R248	06/08/2020	11.80	Call	Bond Future	1,736.1600	1.7362	1,836.1800	1.8362	5.761	0	0	0
2020/08/06	R248	06/08/2020	12.75	Call	Bond Future	7,303.8000	7.3038	7,418.7400	7.4187	1.574	0	0	0
2020/08/06	R248	06/08/2020	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R248	06/08/2020	11.85	Put	Bond Future	6.5300	0.0065	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	R248	06/08/2020	9.00	Put	Bond Future	20,498.8700	20.4989	20,383.9300	20.3839	(0.561)	0	0	0
2020/08/06	R248	06/08/2020			Bond Future	11.5325	80.8858	11.5150	81.0007	(0.152)	0.0000	0.0000	0
2020/08/06	R248	06/08/2020	10.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R248	06/08/2020	10.18	Put	Bond Future	9,893.6400	9.8936	9,778.7000	9.7787	(1.162)	0	0	0
2020/08/06	R248	06/08/2020	10.35	Put	Bond Future	8,529.5600	8.5296	8,414.6200	8.4146	(1.348)	0	0	0
2020/08/06	R248	06/08/2020	11.85	Call	Bond Future	2,041.7600	2.0418	2,150.1700	2.1502	5.310	0	0	0
2020/08/06	R248	06/08/2020	11.15	Put	Bond Future	2,588.2200	2.5882	2,472.3700	2.4724	(4.476)	0	0	0
2020/08/06	R248	06/08/2020	11.15	Call	Bond Future	0.9100	0.0009	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	R248	06/08/2020	10.85	Put	Bond Future	4,727.6100	4.7276	4,612.6700	4.6127	(2.431)	0	0	0
2020/08/06	R248	06/08/2020	10.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R248	06/08/2020	9.25	Put	Bond Future	18,072.9100	18.0729	17,957.9700	17.9580	(0.636)	0	0	0
2020/08/06	R248	06/08/2020	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R248	06/08/2020	10.20	Put	Bond Future	9,731.2000	9.7312	9,616.2600	9.6163	(1.181)	0	0	0
2020/08/06	R248	06/08/2020	11.80	Put	Bond Future	14.9200	0.0149	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	R248	06/08/2020	12.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R248	06/08/2020	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R248	06/08/2020	10.19	Put	Bond Future	9,812.3600	9.8124	9,697.4200	9.6974	(1.171)	0	0	0
2020/08/06	R248	06/08/2020	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R248	06/08/2020	12.25	Call	Bond Future	4,463.8800	4.4639	4,578.8200	4.5788	2.575	0	0	0
2020/08/06	R248	06/08/2020	11.10	Put	Bond Future	2,937.2900	2.9373	2,822.1100	2.8221	(3.921)	0	0	0
2020/08/06	R248	06/08/2020	11.10	Call	Bond Future	0.2400	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/08/06	R248	05/11/2020	10.02	Put	Bond Future	13,147.4800	13.1475	13,006.1300	13.0061	(1.075)	0	0	0
2020/08/06	R248	05/11/2020	10.03	Call	Bond Future	522.6100	0.5226	530.2500	0.5302	1.462	0	0	0
2020/08/06	R248	05/11/2020			Bond Future	11.7537	77.2613	11.7303	77.4102	(0.199)	0.0000	0.0000	111,067
2020/08/06	R248	05/11/2020	11.00	Put	Bond Future	6,974.7300	6.9747	6,855.8300	6.8558	(1.705)	0	0	0
2020/08/06	R248	05/11/2020	11.00	Call	Bond Future	1,903.2500	1.9032	1,933.2100	1.9332	1.574	0	0	950
2020/08/06	R248	05/11/2020	10.00	Put	Bond Future	13,298.8500	13.2988	13,157.2300	13.1572	(1.065)	0	0	0
2020/08/06	R248	05/11/2020	10.00	Call	Bond Future	498.8500	0.4988	506.0900	0.5061	1.451	0	0	950
2020/08/06	R248	05/11/2020	10.04	Call	Bond Future	530.7200	0.5307	538.4900	0.5385	1.464	0	0	0
2020/08/06	R248	05/11/2020	10.04	Put	Bond Future	12,997.0400	12.9970	12,855.9500	12.8560	(1.086)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/06	R248	05/11/2020	10.02	Call	Bond Future	514.5900	0.5146	522.1000	0.5221	1.459	0	0	0
2020/08/06	R248	05/11/2020	10.03	Put	Bond Future	13,072.1400	13.0721	12,930.9200	12.9309	(1.080)	0	0	0
2020/08/06	R248	04/02/2021	10.46	Call	Bond Future	1,653.7800	1.6538	1,679.4100	1.6794	1.550	0	0	0
2020/08/06	R248	04/02/2021	10.47	Put	Bond Future	12,107.4900	12.1075	11,983.1600	11.9832	(1.027)	0	0	0
2020/08/06	R248	04/02/2021			Bond Future	11.9837	78.0776	11.9592	78.2278	(0.204)	0.0000	0.0000	0
2020/08/06	R248	04/02/2021	10.46	Put	Bond Future	12,169.9400	12.1699	12,045.4000	12.0454	(1.023)	0	0	0
2020/08/06	R248	04/02/2021	10.47	Call	Bond Future	1,668.8500	1.6688	1,694.6900	1.6947	1.548	0	0	0
2020/08/06	R248	04/02/2021	10.48	Call	Bond Future	1,684.0100	1.6840	1,710.0700	1.7101	1.547	0	0	0
2020/08/06	R248	04/02/2021	10.48	Put	Bond Future	12,045.2600	12.0453	11,921.1500	11.9212	(1.030)	0	0	0
2020/08/06	R248	06/05/2021	12.36	Call	Bond Future	6,415.3900	6.4154	6,490.2200	6.4902	1.166	0	0	0
2020/08/06	R248	06/05/2021			Bond Future	12.2134	74.5059	12.1878	74.6575	(0.209)	0.0000	0.0000	0
2020/08/06	R248	06/05/2021	12.34	Call	Bond Future	6,354.4800	6.3545	6,428.8300	6.4288	1.170	0	0	0
2020/08/06	R248	06/05/2021	12.34	Put	Bond Future	5,611.5900	5.6116	5,534.2700	5.5343	(1.378)	0	0	0
2020/08/06	R248	06/05/2021	12.36	Put	Bond Future	5,556.4100	5.5564	5,479.5700	5.4796	(1.383)	0	0	0
2020/08/06	R248	06/05/2021	12.35	Call	Bond Future	6,384.9100	6.3849	6,459.5000	6.4595	1.168	0	0	0
2020/08/06	R248	06/05/2021	12.35	Put	Bond Future	5,583.9300	5.5839	5,506.8500	5.5068	(1.380)	0	0	0
2020/08/06	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R248	05/08/2021			Bond Future	12.4676	75.2698	12.4408	75.4231	(0.215)	0.0000	0.0000	0
2020/08/06	R248	05/08/2021	12.51	Call	Bond Future	240.9800	0.2410	394.3100	0.3943	63.628	0	0	0
2020/08/06	R248	05/08/2021	12.52	Call	Bond Future	297.6200	0.2976	450.9500	0.4509	51.519	0	0	0
2020/08/06	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/06	R248	05/08/2021	12.50	Call	Bond Future	184.2500	0.1843	337.5800	0.3376	83.218	0	0	0

**Total**

**1177682**